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DATE OF BIRTH: October 10, 1974

SEX: M

CITIZENSHIP: Spanish

PRE-DOCTORAL STUDIES

1992-1998 BSc. in Mathematics (Licenciatura), Universidad de Zaragoza

GRADUATE STUDIES

Expected graduation date: May 2005

Thesis Title: "Applications of Extreme Value Theory to Economics and Finance:
Risk and Contagion."

Advisor: Dr. Jesus Gonzalo.

1998-2000 Ph.D. courses in the Economics program of Universidad Carlos III de Madrid.

REFERENCES:

Professor Jesus Gonzalo

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Professor Richard L. Smith

Department of Statistics and Operations
Research,
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Research Interests

Econometrics, Extreme value theory, Financial contagion, Risk management, Portfolio decision, Time series, Resampling techniques.

Teaching Experience (Universidad Carlos III de Madrid)

Coordinator assistant:

1999-2003 Statistics I in the Economics and Business Administration degree.

Teaching Assistant:

1998-2003 Statistics I in the Economics degree.

2000, 2002 Econometrics I in the Economics degree.

1999, 2001 Statistics II in the Economics and Business Administration degree.

2000 Statistical Quality Control in the Statistics degree.

2001 Resampling techniques in the Ph.D. program in Economics.

Teaching Interests

Mathematics, Econometrics, Statistics, Finance.

Visiting Positions

Sept. – Dec. 2004 Visiting Scholar, Department of Statistics and Operations Research, UNC at Chapel Hill.

Sept. – Dec. 2003 Visiting Scholar, Department of Statistics and Operations Research, UNC at Chapel Hill.

July – August 2001 Visiting Student, Department of Economics, Oxford University.

July – August 2000 Visiting Student, Department of Economics, Edimburgh University.

Academic Activities

Conferences: (Presenting an article)

July 2004, (Aveiro) EVA 2004. International Symposium on Extreme Value Analysis: Theory and Practice.

Dec. 2003, (Sevilla) XXVIII Symposium of the Spanish Economic Association.

May 2003, (Florence) New Frontiers in Financial Volatility Modeling.

Oct. 2002, (Montreal) Extremal Events in Finance (CIRANO and CIREQ).

Seminars:

Oct. 2004 (UNC, Chapel Hill) Statlunch group of the Statistics Department of UNC.
Oct. 2003 (UNC, Chapel Hill) Statlunch group of the Statistics Department of UNC.
Mar. 2003 (U. de Zaragoza) Department of Statistics and Operations Research.
Dec. 2002 (UC3M, Madrid) Statistics and Econometrics (Discussion seminars).

Research Projects:

“Economía de Internet: Efectos sobre el crecimiento y bienestar económicos”, from the Spanish Secretary of Science and Technology. Project director: Jesús Gonzalo.

“Persistence and Asymmetries: The case of a Threshold economy,” from the Spanish Secretary of Education. Project director: Jesús Gonzalo.

Languages

Fluent: Spanish, English

Awards, Scholarships and Fellowships

2004 C.E.A.U.L. prize for young researchers (under 35) in the three-annual "Symposium on Extreme Value Analysis: Theory and Practice".
2001 Scholarship of Fundación Universidad Carlos III for short stays abroad.
2000 Scholarship of Fundación Universidad Carlos III for short stays abroad.
2002- Spanish Secretary of Science and Technology fellowship for graduate studies (Beca Formación Personal Investigador).
1998-2002 Teaching Assistant position in the Department of Statistics and Econometrics of UC3M.

Publications

"Which Extreme Values are Really Extreme?" (with Jesús Gonzalo), Journal of Financial Econometrics 2004, 2 (3): 349-369.

Papers and Research in Progress

"Testing the existence of clustering in the Extreme Values," Working paper (Awarded with C.E.A.U.L. prize).

"Contagion in Financial Markets: The Curse of Diversification," (with Jesús Gonzalo), Work in Progress.

"Outliers Detection via Extreme Value Theory," Work in Progress.