Stephanía Mosquera López

Curriculum Vitae

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Education

2015–2018 **Ph.D. Industrial Engineering**, Universidad del Valle, Cali, Colombia.
Co-Advisors: Diego Fernando Manotas and Jorge Mario Uribe.

2014–2016 **M.Sc. Applied Economics**, Universidad del Valle, Cali, Colombia.

2007–2012 **B.A. Economics**, Universidad del Valle, Cali, Colombia.

Experience

Professional

Jul 2020 – currently **Assistant Professor**, *School of Economics and Finance*, Universidad EAFIT, Medellín, Colombia.

Aug 2018 – Jun 2020 **Lecturer**, *Economics Department*, Universidad del Valle, Cali, Colombia.

2014–2015 **Junior Researcher**, Universidad del Valle, Cali, Colombia.

2013–2014 **Technology Transfer Office Professional**, Universidad del Valle, Cali, Colombia.

Undergraduate

2012–2013 **Student Internship**, Banco de Occidente, Cali, Colombia.

2009–2012 **Research and Teaching Assistant**, Universidad del Valle, Cali, Colombia.

Publications

1. Uribe, JM.; Mosquera-López, S.; Guillen, M.; (2020). "Characterizing Electricity Market Integration in Nord Pool", *Energy*, Vol 208, 118368.

2. Mosquera-López, S.; Nursimulu, A. (2019). "Drivers of Electricity Price Dynamics: A Comparative Analysis of Spot and Futures Markets", *Energy Policy*, Vol 126, pp. 76-87.

3. Uribe, JM.; Guillen, M.; Mosquera-López, S. (2018). "Uncovering the nonlinear predictive causality between natural gas and electricity prices". *Energy Economics*, Vol. 74, pp. 904-916.

4. Mosquera-López, S.; Uribe, JM.; Manotas-Duque, DF. (2018). "Effect of stopping hydroelectric power generation on the dynamics of electricity prices: An event study approach", *Renewable and Sustainable Energy Reviews*, Vol. 94, pp. 456-467.

5. Manotas-Duque, D. F.; Rivera, L. Mosquera-López, S. (2018). "Financial Risk Measurement in a Model of Supply of Raw Materials", in *Supply Chain Management and Logistics in Latin America: A Multi-Country Perspective*, pp. 171-181, Emerald Publishing Limited.

6. Mosquera-López, S.; Uribe, JM.; Manotas-Duque, DF. (2017). "Nonlinear empirical pricing in electricity markets using fundamental weather factors", *Energy*, Vol. 139, pp. 594-605.

7. Mosquera-López, S.; Manotas-Duque, DF.; Uribe, JM. (2017). "Risk asymmetries in hydrothermal power generation markets", *Electric Power Systems Research*, Vol. 147, pp. 154-164.

8. Bustos-González, AM.; Ramírez- Domínguez, L.F.; Mosquera-López, S.; Manotas-Duque, D. F. (2017). "Financial Risk Measurement in Colombian System of Mining Royalties", *Proceedings of the 2017 IEEE IEEM*.

9. Mosquera, S.; Restrepo, NX.; Uribe, JM. (2016). "Effects of Developed and Emergent Stock Market Indices over the Colombian Economic Activity: a FAVAR Approach", *Lecturas de Economía*, Vol. 85, pp. 155-178.

10. Uribe, JM.; Mosquera, S. (2016). "A Comparative Analysis of Stock Market Cycle", *Macroeconomics and Finance in Emerging Market Economies*, Vol. 9, No. 3, pp. 241-261.

11. Mosquera, S. (2015). "Measuring Financial Risk in Non-Financial Firms: An Application to the Colombian Sugar Sector", *Ingeniería y Competitividad*, Vol.17, No.2, pp. 41-51.

12. Uribe, JM.; Mosquera, S. (2014). "Effects of the MILA in the Efficiency of the Colombian, Peruvian, and Chilean Stock Market Portfolios", *Cuadernos de Administración*, Vol. 31, No. 52, pp. 75-83.

13. Uribe, JM.; Mosquera, S.; Restrepo, NX. (2013). "Colombian Stock Market. Macroeconomic Determinants and the Role of the AFP", *Sociedad y Economía*, No. 24, pp. 207-230.

Working Papers

Uribe, JM.; Mosquera-López, S. (2021). "Pricing the risk associated to weather of variable renewable energy generation ", *Working Paper.*

Uribe, JM.; Mosquera-López, S.; Arenas, OJ. (2021). "Assessing the Relationship Between Electricity and Natural Gas Prices Across European Markets in Times of Distress ", *Working Paper.*

Mosquera-López, S.; Uribe, JM. (2021). "Nonlinear market liquidity: An empirical examination", *Working Paper.*

Awards, Honors and Scholarships

2019 **EEX Group Excellence Award**, *Drivers of Electricity Price Dynamics: A Comparative Analysis of Spot and Futures Markets*, EEX Group, Leipzig, Germany.

Oct 2018 **Summa cum laude Doctoral Thesis**, *titled Issues on Financial Risk Measurement and Assessment in Electricity Markets*, Universidad del Valle, Cali, Colombia.

Sep-Mar 2018 **Doctoral Research Stay**, *Research Stay at the Energy Center*, École polytechnique fédérale de Lausanne-EPFL, Lausanne, Switzerland.

Jul-Aug 2015 **Doctoral Research Fellowship, Pacific Alliance**, *Research Stay at the Financial Center*, Universidad de Chile, Santiago, Chile.

2015-2018 **Doctoral Studies Scholarship**, *Full Scholarship Colciencias*, Universidad del Valle, Cali, Colombia.

2014-2015 **Master Tuition Scholarship - Highest GPA**, Universidad del Valle, Cali, Colombia.

Mar-Jul 2012 **DAAD Bachelor Semester Abroad**, European University Viadrina, Frankfurt (Oder), Germany.

Feb 2010 **DAAD Study Visit, European Studies Seminar**, European Academy Otzenhausen, Saarbrücken, Germany.

Conferences

2021 Assistance to The SoFiE Financial Econometric Program 2021 on Machine Learning in Finance, Volatility Institute, NYU, Shanghai.

2020 Oral Presentation, "Nonlinear empirical pricing in electricity markets using fundamental weather factors", Seminario de Investigación en Finanzas, EAFIT, Medellín, Colombia.

2016 Oral Presentation, "Nonlinear empirical pricing in electricity markets using fundamental weather factors", Semana de la Ingeniería 2016, Universidad del Valle, Cali, Colombia.

2016 Oral Presentation, "Risk asymmetries in hydrothermal power generation markets", Energy and Commodity Finance Conference 2016, Essec Business School, Paris, France.

2015 Oral Presentation, "A Model of Raw Material Supply under Uncertainty in Commodity Prices, Exchange Rates and Demand: A case study in the Industry of Electrical Cables & Wires", *12th* ISIR (International Society for Inventory Research) Summer School 2015, KLU University, Hamburg, Germany.

Languages

Spanish Mother tongue

English 112 TOEFL ibt

Computer Skills

MATLAB, R, Jupyter, SPSS Statistics, SPSS Modeler, Latex.

Specialized Courses

Neural Networks and Deep Learning - an online non-credit course authorized by deeplearning.ai and offered through COURSERA.