MINISTERIO DE CIENCIA E INNOVACIÓN

CURRICULUM VITAE (maximum 4 pages)

AGENCIA ESTATAL DE INVESTIGACIÓN

Part A. PERSONAL INFORMATION

CV date	24/11/2020

First and Family name	ROSA RODRIGUEZ LOPEZ		
Social Security, Passport, ID number	52193476J	Age	52
Researcher codes	Open Researcher and Contributor ID (ORCID**)	0000-0002-4559-2332	
	SCOPUS Author ID (*)	7401545163	

(*) Optional
(**) Mandatory

A.1. Current position

Name of University/Institution	UNIVERSITY CARLOS III		
Department	Business Department		
Address and Country	C/ Madrid , 126 28903 Getafe		
Phone number	646446256	E-mail	rosa.rodriguez@uc3m.es
Current position	Full Professor	From	Nov-2020
Key words	Energy Finance, Asset Pricing, Risk Management		

A.2. Education

PhD, Licensed, Graduate	University	Year
Ph.D. Economics	University Carlos III - Spain	1998
Degree in Business	University Complutense – Madrid -Spain	1992

A.3. General indicators of quality of scientific production *(see instructions)*

ADVISOR OF PhD: Advisor of 2 doctoral theses, all of them with results of publications in first level journals. Thus, the first thesis on gave rise to 3 Level 1 publications: Journal of Banking and Finance in 2015 (Q1 JCR), International Review of Economics and Finance in 2018 (Q1 JCR), and Quantitative Finance in 2015 (Q2 JCR) The second one has given rise to one publication in Journal Financial Economics in 2018 first level journal (1st. Decile JCR). Both PhD students obtained contracts in foreign universities (Nova de Lisboa and Durham University, Business School)

2 National Research awards “Sexenios”. Last granted 2014.

H INDEX AND NUMBER OF CITATIONS: My Scopus id 7401545163 provides an h-index 5 and 111 citations. In Researchgate RgScore 19.77 Total Research interest 131.1 (https://www.researchgate.net/profile/Rosa_Rodriguez12)

QUALITY OF SCIENTIFIC PUBLICATIONS: I have two publications (articles) in journals at first decile of my area Finance, specifically in the Journal Financial Economics, in 2018. This magazine is ranked 2 out of 98 with an impact factor of 5.16, and in the Journal of Banking and Finance, in 2009. There are 5 other publications located in the First Decile of SJR (Energy Policy , 2018; JFE 2018; Energy Policy 2018; JBFA 2014 and RWE 2006)

CONTRIBUTIONS IN RELEVANT INTERNATIONAL CONFERENCES. I have attended numerous conferences (national and international), in which I have made presentations as well as numerous interventions as a commentator. Internationally, EFA, EFMA, International Conferences of Financial Engineering and Banking Society (FEBS), AEEE Conference, International Conferences on Business Accounting and Finance, CEPR Conference, among others.

Part B. CV SUMMARY *(max. 3500 characters, including spaces)*

Since I got my PhD I have developed a scientific activity whose research has been published in specialized journals, some of them with a high impact factor. I have published 22 articles in journals listed in the JCR and a book. The works have been presented in national and international scientific congresses, in which I have made presentations, as well as interventions as "discussant". Internationally, EFA, EFMA, International Conferences of Financial Engineering and Banking Society (FEBS), AEEE Conference, International Conferences on Business Accounting and Finance, CEPR Conference, among others, stand out. I have participated in scientific committees of several finance forums organized by the Spanish Finance Association (AEFIN). I am currently on the scientific committee of the next academic congress of the Commodity and Energy Markets Association (CEMA) that will take place at Universidad Carlos III in the 2020/2021 academic year. Since 2016, I am associate editor of the Revista Española de Financiación y Contabilidad (JCR indexed journal). I have always been involved in reviewing articles for different national and international scientific journals. I have also participated continuously in research projects obtained in public and competitive calls. I have made international stays at McCombs School of Business of the University of Texas (USA), and at EAFIT University, School of Economics and Finance. Medellin- Colombia.

During my academic career I have paid special attention to my teaching (started in 1992) obtaining excellent results in terms of student satisfaction. I have taught several subjects in undergraduate and graduate studies at UC3M (Master and Doctorate), in Spanish and English: Financial Economics, Financial Management, Financial Mathematics, Financial Risk Management and Financial Asset Valuation, being the coordinator of several of them. I have collaborated in the doctoral courses of the Universidad Carlos III, Universidad Europea and the Doctorate in Quantitative Finance (Q-f of the Universidad Complutense, Valencia and Basque Country). In recent years and as a result of the European directive MIFID II I have worked closely with financial institutions such as, CecaBank, Banco Sabadell and Unicaja for the preparation of professional certification as a financial advisor required by the management of the employees of the network. I have been collaborating for some time with online teaching. Thus, I have an Financial Maths OpenCourseWare (OCW), I elaborate materials and teach students in online programs and I co-direct an online master, the Master Financial Analysis and Banking Management.

My concern for the students led me to get involved in the academic management, and in 2016 I was appointed Dean of the School of Law and Social Sciences. I accumulate more than 12 years of experience in ACADEMIC POSITIONS, all of them of unipersonal character and reflected in the Statutes of this University.

Part C. RELEVANT MERITS *(sorted by typology)*

C.1. Publications *(since 2010)*

Books

Productos financieros para la transición energética: situación actual, perspectivas de futuro e implicaciones regulatorias (Ignacio Peña, Rosa Rodríguez y Silvia Mayoral)

Editor: Fundación de las Cajas de Ahorros. FUNCAS

Date: 23/04/2020

ISBN-10: 8417609415

Peer Reviewed Journals

1. Tail Risk of Electricity Futures (2020) (with Ignacio Peña y Silvia Mayoral), Energy Economics [Q1 JCR Impact Factor 5-203] https://doi.org/10.1016/j.eneco.2020.104886

2. Are EU's Climate and Energy Package 20-20-20 targets achievable and compatible? Evidence from the impact of renewables on electricity prices (2019) (with Ignacio Peña) Energy, 183, pages 477-486 https://doi.org/10.1016/j.energy.2019.06.138 [Q1 JCR 15/100 in Energy and fuels. Impact Factor 5.53 in 2019]

3. Default supply auctions in electricity markets: Challenges and proposals (2018) (with Ignacio Peña) Energy Policy, 122, Pages 142-151 https://doi.org/10.1016/j.enpol.2018.07.031 [Q1 JCR 42/242 in Environmental Sciences. Impact Factor 4.039 in 2017]

4. Idiosyncratic volatility, conditional liquidity and stock returns (2018) (with Juliana Malagón y David Moreno) International Review of Economics and Finance, 53, pages 118-132. https://doi.org/10.1016/j.iref.2017.10.011 [Q1 JCR 258/345 in Economics. Impact Factor 1.846 in 2015]

5. Modelling Electricity Swaps with Stochastic Forward Premium Models (2018) (with Iván Blanco e Ignacio Peña) The Energy Journal, 39, n.2. [Q1 JCR 44/92 in Energy and fuels. Impact Factor 2.429 in 2016]

6. Management sub-advising in the mutual fund industry (2018) (with David Moreno y Rafael Zambrana) Journal Financial Economics, 127 pp. 567-587. [Q1 JCR 2/98 in Business and Finance. Impact Factor 5.162 in 2017]

7. Time-Zero Efficiency of European Power Derivatives Markets (2016) (con Ignacio Peña) Energy Policy, 95, pages 253-268 http://dx.doi.org/10.1016/j.enpol.2016.05.010 [Q1 JCR 47/242 in Economics. Impact Factor 4.039 in 2016]

8. Teaching Quality and Academic Research (2016) (with Gonzalo Rubio) International Review of Economics Education, 23, pages 10-27 http://dx.doi.org/10.1016/j.iree.2016.06.003 [Q4 JCR 274/353 in Economics. Impact Factor 0.618 in 2017]

9. The Idiosyncratic Volatility Anomaly: Corporate Investment or Investor Mispricing? (2015) (with Juliana Malagón y David Moreno) Journal of Banking and Finance, vol 60,pages 224-238 http://dx.doi.org/10.1016/j.jbankfin.2015.08.014 [Q1 JCR 85/345 in Business and Finance. Impact Factor 1.485 in 2015]

10. Corporate stock and bond return correlations and dynamic adjustments of capital structure (2015) (with Belen Nieto) Journal of Business Finance and Accounting, Vol 42, Issue 5- 6, pages 705–746 http://dx.doi.org/10.111/jce.12114 [Q2 JCR 39/98 in Business and Finance. Impact Factor 2.429 in 2017]

11. Why is timing perverse? (2015) (with Juan Carlos Matallín-Sáez y David Moreno). The European Journal of Finance. [Q3 JCR 62/96 in Economics. Impact Factor 0.795 in 2016]

12. Time horizon trading and the idiosyncratic risk puzzle (2015) (with Juliana Malagón y David Moreno), Quantitative Finance, Vol 15 (2) [Q2 JCR 85/345 in Business, finance and Economics. Impact Factor 1.17 in 2016]

13. A study on short-selling constraints: total ban versus partial ban (2015) (with Esther Cáceres y David Moreno) Applied Economics Letters, Vol 22 (2) [Q4 JCR 280/345 in Economics. Impact Factor 0.504 in 2017]

14. Accurately Measuring Gold Mutual Fund Performance (2014) (with David Moreno y Chieh Wang) Applied Economics Letters, Vol 21(04), pages 268-271 [Q4 JCR 280/345 in Economics, Econometrics and Finance. Impact Factor 0.504 in 2017]

C.2. Research projects

1. Consolider-Ingenio 2010: Consolidating economics., MAS-COLLEL, ANDREU, Periodo: 2006-2011

2. CS2007/HUM-0413, MECUANGESIEM-UC3M (INNOGROUP-CM: ORIENTACIÓN EMPRENDEDORA E INNOVACIÓN: INFORMACIÓN, FLEXIBILIDAD Y MERCADOS). , Dirección General de Universidades de la Comunidad de Madrid (DGUCM), Main researcher: Daniel Peña, 2008-2012. Importe:68.521,60€

3. CCG08-UC3M/HUM-4497. Responsabilidad Social y su efecto en la Financiación de la I+D. Investigador principal: Josep Tribó. CAM Consejería de Educación e Investigación 2009-2010

4. ECO2009-10796, La responsabilidad social de las empresas y de los bancos: efectos financieros en las inversiones en i+d . Ministerio de ciencia e innovacion, Main Research: Jose Antonio Tribó . Periodo 2010-2012. Importe: 78.287€

5. ECO2012-36559, La complementariedad entre los Mecanismos de gobierno corporativo de la empresa y su efecto en las decisiones de informacion, Financiacion e inversion, Ministerio De Economia y Competitividad, Main researcher: Jose Antonio Tribó, Periodo 2013-2016. Importe: 64.935€

6. S2015/HUM-3353 . Nuevas formas de Financiación de la Innovación. Investigador principal: Josep Tribó. CAM Consejería de Educación e Investigación 2016-2019

7. ECO2015-67035. Relaciones entre Variables Macroeconomicas y precios de activos financieros y sus consecuencias para las finanzas corporativas. Ministerio de Economía y competitividad. Main researcher : Belen Nieto. Periodo 2015-2017. Importe 23100€

C.3. Contracts, technological or transfer merits

TITLE: Los precios de la electricidad en Europa: Determinantes e implicaciones para el horizonte 2020
FINANCED BY: FUNCAS
QUANTITY 17000 €
DURATION: from 01/03/2017 to 31/10/2018 . Total Months: 19.97
MAIN RESEARCHER: Ignacio Peña
NUMBER OF RESEARCHERS: 3
CONTRIBUTION: simulations to compute the probabilities of achieving the goals of reducing emissions, reducing electricity consumption and increasing renewable energies committed by the EU countries in the 2020 and 2030 horizon.

TITLE: Productos financieros para la transición energética: situación actual, perspectivas de futuro e implicaciones regulatorias.
FINANCED BY: FUNCAS
QUANTITY 17000 €
DURATION: from October 17, 2019 to February 16, 2020
MAIN RESEARCHER: Ignacio Peña
NUMBER OF RESEARCHERS: 3
CONTRIBUTION: Several chapters of the book with the same title that the project.