

# CURRICULUM VITAE

## JORGE V. PÉREZ-RODRÍGUEZ

**DATE OF BIRTH:** April 23, 1966  
**CITIZENSHIP:** Spanish  
**MARITAL STATUS:** Married with one child  
**LANGUAGES:** Spanish and English  
**ADDRESS:** Department of Quantitative Methods in Economics and Management  
University of Las Palmas de Gran Canaria  
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**WOS RESEARCHERID:** Q-4827-2019

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### EDUCATION:

Ph. D. in Economics, University of Barcelona, 1995 (with Highest Honours)  
M.Sc. in Economics, University of La Laguna, 1991 (with Highest Honours)  
Postgraduate Diploma in Quantitative Economics, University of Barcelona, 1990  
B.Sc. in Economics, University of La Laguna, 1989

### ACADEMIC POSITIONS:

Professor of Econometrics and Statistics, University of Las Palmas de Gran Canaria, 2016-present  
Associate Professor of Econometrics and Statistics, University of Las Palmas de Gran Canaria, 1998-2016  
Assistant Professor of Econometrics and Statistics, University of Las Palmas de Gran Canaria, 1996-1998  
Assistant Professor of Econometrics and Statistics, University of Barcelona, 1995-1996  
Lecturer in Econometrics and Statistics, University of Barcelona, 1992-1995  
Teaching Assistant of Econometrics, Statistics and Operational Research, University of Barcelona, 1990-1992

### OTHER SELECT POSITIONS AND UNIVERSITY SERVICES:

Faculty Member of the Doctoral Program in *Tourism, Economics and Business*, Faculty of Economics, Business and Tourism, University of Las Palmas de Gran Canaria, 2020-present  
ANECA-certified for Full Professor (National Agency for Quality Assessment and Accreditation of Spain), 2014  
Head-Coordinator of the Inter-University M.Sc. program in *Economics and Public Policy*, jointly offered by University of Las Palmas de Gran Canaria and University of La Laguna, 2012-2016  
Head of the *Educational Innovation Group in Econometrics*, University of Las Palmas de Gran Canaria, 2011-2021  
Head of Department of Quantitative Methods in Economics and Management, University of Las Palmas de Gran Canaria, 2009-2015  
Faculty representative professor on the Commission of the bachelor's degree in Economics, University of Las Palmas de Gran Canaria, 2008  
Faculty Board member (elected), Faculty of Economics and Business Administration, University of Las Palmas de Gran Canaria, 2003-2021  
Exchange Program and Academic Recognition Committee, Faculty of Economics and Business Administration, University of Las Palmas de Gran Canaria, 2000-2010  
Self-evaluation Committee of the bachelor's degree in Economics in the University of Las Palmas de Gran Canaria, National Plan for Quality Assessment of Universities, 1999-2000

## TEACHING INTERESTS:

- Econometrics and Advanced Econometrics
- Time Series Econometrics
- Financial Econometrics
- Statistics and Sampling Techniques
- Operational Research

## TEACHING EXPERIENCE:

1. Advanced Econometrics, Ph.D. in Economics, University of Las Palmas de Gran Canaria, 1999-2002
2. Dynamic Econometrics, third-year undergraduate course, University of Las Palmas de Gran Canaria, 1996-2012, 2014-present
3. Econometrics:
  - University of Las Palmas de Gran Canaria: third-year undergraduate course, 1996-present
  - University of Barcelona: final-year undergraduate course, 1990-1992 and third-year undergraduate course, 1994-1996
4. Financial Econometrics, Ph.D. in *Economics*, University of Las Palmas de Gran Canaria, 1998-2010 (Between 2007-2010, the Doctoral Program had a *Quality Mention* conceded by the Spanish National Agency for the Evaluation of Quality, ANECA)
5. Microeconometrics and Macroeconometrics, final-year undergraduate course, University of Las Palmas de Gran Canaria, 2000-2010
6. Operational Research, third-year undergraduate course, University of Las Palmas de Gran Canaria, 1997-1999
7. Quantitative Methods, M.Sc. in *Economics and Public Policy*, University of Las Palmas de Gran Canaria and University of La Laguna, 2014-2018
8. Sampling Techniques, second-year undergraduate course, University of Las Palmas de Gran Canaria, 2000-2011, 2019-present
9. Statistics:
  - University of Las Palmas de Gran Canaria: first- and second-year undergraduate courses, 1997-1999, 2005-2007, 2010-2011, 2015-2017
  - University of Barcelona: first-year undergraduate course, 1991-1994

## TEXTBOOKS (PUBLISHED IN SPANISH):

1. ***Introducción a la modelización de la volatilidad financiera***. Las Palmas de Gran Canaria: *Servicio de Publicaciones y Difusión Científica*, University of Las Palmas de Gran Canaria, 2016 (ISBN: 978-84-9042-253-3, 316 pages, [Electronic Book](#)). Intellectual Property Register; Date: 29/04/2013 (Madrid), Ministry of Education, Culture and Sports, Government of Spain. Text used in the Doctoral Program course in Financial Econometrics
2. ***Introducción a las técnicas de muestreo*** (with Boza-Chirino, J. and De León-Ledesma, J.). Madrid: *Editorial Pirámide*, 2016 (ISBN: 978-84-368-3563-2, 208 pages, [Print](#)) (ISBN digital: 978-84-368-3564-9, 208 pages, [Electronic Book](#)). Text used in the second-year undergraduate course in Statistics and the final-year undergraduate course in Sampling Techniques
3. ***Prácticas de econometría dinámica***. Las Palmas de Gran Canaria. Colección: Cuadernos para la Docencia, *Servicio de Publicaciones y Difusión Científica*, University of Las Palmas de Gran Canaria, 2013 (ISBN: 978-84-9042-081-2, 452 pages, [Print](#)). Text used in the third-year undergraduate course in Dynamic Econometrics
4. ***Técnicas de muestreo*** (with Boza-Chirino, J.). Las Palmas de Gran Canaria. Colección: Manuales Docentes Universitarios, *Vicerrectorado de Estudios y Calidad Docente*, University of Las Palmas de Gran Canaria, 2004 (ISBN: 84-96131-85-8, 163 pages, [Print](#)). Text used in the second- and third-year undergraduate course in Sampling Techniques
5. ***Casos de microeconomía aplicada: Modelos para datos transversales y de panel*** (with González López-Valcárcel, B. and Acosta-González, E.). Tenerife: *Dirección General de Universidades, Gobierno de Canarias*, 2001 (ISBN: 84-699-9166-3, 197 pages, [Print](#)). Text used in the final-year undergraduate course in Microeconometrics and Macroeconometrics

6. *Estadística financiera: Aplicación a la formación y gestión de carteras de renta variable* (with Borrell-Vidal, M., Murillo-Fort, C. and Torra-Porras, S.). Madrid: *Editorial Centro de Estudios Ramón Areces (CEURA)*, 1997 (ISBN: 84-8004-227-3, 363 pages, [Print](#)). Text used in the final-year undergraduate course in Financial Statistics

#### RESEARCH INTEREST:

- Financial Econometrics
- Time Series Analysis (specially, Nonlinear Time Series Modelling and Forecasting)
- Applied Econometrics (specially, Microeconometrics and Panel Data Analysis)
- Artificial Neural Networks

#### SELECTED RESEARCH POSITIONS:

Senior Research Fellow, Research Group in *Economics and Equity in Health*, University of La Laguna, 2012-2023  
Associate Senior Research Fellow, Research Group in *International Economics*, University of La Laguna, 2009-present  
Short Term Consultant (STC) for The World Bank, November 2007 - February 2008  
Senior Research Fellow, Research Group in *Quantitative and Computational Finance*, University of Las Palmas de Gran Canaria, 2002-present  
Associate Researcher in the Economic Analysis Department of the National Securities Market Commission (CNMV, Spain), 1990-1991  
Research Assistant, Department of Econometrics, Statistics and Spanish Economy, University of Barcelona, 1989-1990

#### RESEARCH AWARDS AND GRANTS:

Cabildo de Gran Canaria Grant, Reference: CABILDO2018-03, Period: 2019  
National Science Research Grant, Reference: ECO2011-23189, Period: 2012-2015  
Centre for Research in Health and Economics Award (financial support from the unconditional grant of the Merck Foundation to the CRES, University Pompeu Fabra), 2008  
2007 Canary Islands' Finance Award, Regional Government of Canary Islands, 2007  
2007 Thea Sinclair Award Memorial Prize for the best paper presented by a junior researcher (Ph.D. María Santana-Gallego) at the First Conference of the International Association for Tourism Economics (IATE), Palma de Mallorca, 2007  
Best paper award in the International Applied Business Research Conference, San Juan (Puerto Rico), 2004  
Canary Islands Science Research Grant, Reference: PI2002/145, Period: 2002-2004  
Four six-year periods for research granted by the National Commission for the Evaluation of the Research Activity (CNEAI), Ministry of Education, Culture and Sport, Government of Spain. Period: 1994-2017 (24 uninterrupted years: 1994-1999, 2000-2005, 2006-2011 and 2012-2017, respectively)  
Erasmus Postgraduate Scholarship for Research Initiation awarded by University of Barcelona, Reference: PIC-0041. Research stay at the Department of Mathematics and Computation, and Centre d'Études Financières et Bancaires (CEFIB), University of Paris II, 1990-1991  
Cabildo Insular de Gran Canaria Postgraduate Scholarship for Research Initiation, 1989-1990  
National Research Scholarship linked to National Science Research Project, University of Barcelona, Reference: PA85-0240, 1989

#### PARTICIPATION IN RESEARCH PROJECTS AND VISITING SCHOLARSHIPS:

1. Associate Researcher of *Banco Interamericano de Desarrollo (BID)* Project (2015-2016)
2. Visiting Researcher at the Department of Statistics and Centre for Research in Statistical Methodology (CRiSM), University of Warwick, 2013 (April-November)
3. Associate Researcher of National Science Research Projects. References: TUR-RETOS2022-075, ECO2008-05565 (2008-2011), SEJ2006-28044-E/ECON (2006-2007), SEJ2006-07701/ECON (2006-2008), SEJ2005-09094/ECON (2005-2007), INFR2002-11 (2003), BEC2001-3777 (2001-2003), PB94-0425 (1995-1998), PA85-0240 (1989)
4. Associate Researcher of Canary Islands Science Research Projects. References: FULP-570100 & FULP-570101 (2008-2010), FULP-57055 (2006-2007)
5. Associate Researcher of University of Las Palmas Science Research Projects. References: ULPGC20-04 (2020), ULPGC07-006 (2008), UNI2005/30 (2006)

6. Visiting Researcher at Department of Economics Analysis, University of La Laguna, 2006 (February) and 2008 (July)
7. Visiting Researcher at FEDEA, 2005 (February) and 2007 (March)
8. Visiting Researcher at the Department of Economics and Business Administration at the University of Islas Baleares, 2003 (February)
9. Associate Researcher of the Research Project awarded by Caja Insular de Ahorros de Canarias, INNOVA program of university sponsorship, 1999-2000
10. Associate Researcher of the Research Project awarded by Cabildo Insular de Tenerife, “*MAGEC. An aggregate model for the economy of the Canary Islands*”, 1999-2000
11. Associate Researcher of the ex-post evaluation of actions co-financed by the European Social Fund in Spain on goals 3 and 4, chapter on Catalonia, 1992
12. Visiting Researcher at the Department of Mathematics and Computation, and Centre d'Études Financières et Bancaires (CEFIB), University of Paris II (Pantheón-Assas), 1991 (January-June)

#### BOOK CHAPTERS / ARTICLES IN EDITED VOLUMES:

##### IN ENGLISH:

1. “International trade gravity equations and tourism. An application for intra-Latin American trade flows” (with Santana-Gallego, M<sup>a</sup>. and Ledesma-Rodríguez, F.). Chapter 6, pages 111-126, in ***Current Issues in International Trade: Methodologies and Development Implications for the World Economy*** (Series: Trade Issues, Policies and Laws). Edited by Gouranga G. Das. Nova Publishers: Hauppauge, New York, 2014 (ISBN: 978-63321-405-7, 299 pages, Print)
2. “On the relationships between trade and tourism” (with Santana-Gallego, M<sup>a</sup>. and Ledesma-Rodríguez, F.). Chapter 6, pages 92-107, in ***The Economics of Sustainable Tourism*** (Routledge Critical Studies in Tourism, Business and Management). Edited by Fabio Cerina, Anil Markandya and Michael McAleer. Abingdon: Routledge, 2011 (ISBN: 978-0-415-58385-5, 208 pages, Print) (Published in September 2010 in e-Library)

##### IN SPANISH:

1. “Asignación presupuestaria en los municipios turísticos de Canarias” (with De León-Ledesma, J. and Dorta-Velázquez, A.), Bloque V: Territorio e Insularidad, Chapter 24, pages 893-921, in ***El impacto de la crisis en la economía canaria. Claves para el futuro, Vol. II***. Tenerife: Real Sociedad Económica de Amigos del País de Tenerife, 2010 (ISBN: 978-84-693-8753-5, 865 pages, Print). This study has been also published (with permission) in CECIET (*on line journal*, Argentina), vol..5, 2013
2. “La econometría de los mercados financieros II: La estructura temporal de los tipos de interés” (with Acosta-González, E.), in ***XX Aniversario Fundación de la Facultad de CC.EE.*** Las Palmas de Gran Canaria: Servicio de Publicaciones de la Universidad de Las Palmas de Gran Canaria, 1999: 526-546 (ISBN: 84-88412-00-2, 546 pages, Print)
3. “La econometría de los mercados financieros I: La distribución de los rendimientos y el CAPM” (with Acosta-González, E.), in ***XX Aniversario Fundación de la Facultad de CC.EE.*** Las Palmas de Gran Canaria: Servicio de Publicaciones de la Universidad de Las Palmas de Gran Canaria, 1999: 500-508 (ISBN: 84-88412-00-2, 546 pages, Print)

#### REFEREED ACADEMIC PUBLICATIONS (IN ENGLISH & SPANISH):

##### IN ENGLISH:

1. “Assessing economic performance and aviation accidents using zero-inflated and over-dispersed panel data models” (with Pérez-Granja, U and Pérez-Sánchez, J.M.), ***Journal of Air Transport Management***, 118 (2024): 102599
2. “Input inefficiencies in the hotel industry. A non-radial directional performance measurement” (with Hernández-Guedes, C. and Manrique de Lara-Peñate, C.), ***Tourism Economics*** (2024): <https://doi.org/10.1177/13548166241229603>

3. “Heterogeneity and time-varying efficiency in the Ecuadorian banking sector. An output distance stochastic frontier approach” (with Cortés-García, J.S.), *Quarterly Review of Economics and Finance*, 93 (2024): 164-175
4. “Modeling prices and volatilities in the sharing economy” (with Hernández, J.M. and Andrada-Félix, J.), *Tourism Economics* (2023): <https://doi.org/10.1177/13548166231200932>
5. “Is the peer-to-peer demand cointegrated at the listing level?” (with Rachinger, H. and Suárez-Vega, R.), *Empirical Economics*, 66 (2024): 2249–2275
6. “The effect of type of lodging and professionalism on the efficiency of P2P accommodation” (with Hernández, J.), *Tourism Economics*, 29, 6 (2023): 1624-1642
7. “Substitution among hotels and P2P accommodation in the COVID era: A spatial dynamic panel data model at the listing level” (with Suárez-Vega, R. and Hernández, J.), *Current Issues in Tourism*, 26, 17 (2023): 2883-2899
8. “Transient and persistent cost efficiency in hotels in the Canary Islands”, (with Acosta-González, E.), *Journal of Hospitality & Tourism Research*, 47, 4 (2023): 734-759
9. “Technological heterogeneity and time-varying efficiency of sharing accommodation: Evidence from the Canary Islands” (with Hernández, J.), *International Journal of Hospitality Management*, 111, (2023): 103477
10. “The impact of ownership and size heterogeneity on hotel efficiency in the Canary Islands (Spain)”, (with Acosta-González, E.), *Tourism Economics*, 29, 1 (2023): 3-29
11. “Bimodal length of stay in the accommodation sharing economy” (with Gómez-Déniz, E. and Hernández, J.), *Tourism Economics*, 29, 7 (2023): 1890-1914
12. “Searching for informed traders in stock markets: The case of Banco Popular” (with Sosvilla-Rivero, S., Andrada-Félix, J. and Gómez-Déniz, E.), *North American Journal of Economics and Finance*, 63 (2022): 101791
13. “Does tourism promote economic growth? A fractionally integrated heterogeneous panel data analysis”, (with Rachinger, H. and Santana-Gallego, M<sup>a</sup>), *Tourism Economics*, 28, 5 (2022): 1355–1376
14. “Analyzing how the Social Security Reserve Fund in Spain affects the sustainability of the Pension System” (with Gómez-Déniz, E. and Sosvilla-Rivero, S.), *Risks* (Special Issue on *Longevity Risk Modelling and Management*), 10, 6 (2022): 120 (1-17)
15. “How does Airbnb affect local Spanish tourism markets?”, (with Jiménez, J.L. and Ortuño, A.), *Empirical Economics*, 62 (2022): 2515-2545
16. “Testing the forward volatility unbiasedness hypothesis in exchange rates under long-range dependence” (with Andrada-Félix, J. and Rachinger, H.), *North American Journal of Economics and Finance*, 57 (2021): 101438
17. “Modelling dependence between daily tourist expenditure and length of stay”, (with Gómez-Déniz, E.), *Tourism Economics*, 27, 8 (2021): 1615- 1628
18. “Bank branch performance and cost efficiency: A stochastic frontier panel data approach”, (with Cabrera-Suárez, I.), *International Journal of Finance and Economics*, 26, 4 (2021): 5850-5863
19. “Spending and length of stay by tourists flying to the Canary Islands (Spain) using low-cost carriers”, (with Gómez-Déniz, E.), *Applied Spatial Analysis and Policy*, 14, 3 (2021): 631-658
20. “Testing the validity of the tourism-led growth hypothesis under long-range dependence”, (with Rachinger, H.J. and Santana-Gallego, M<sup>a</sup>), *Current Issues in Tourism*, 24, 6 (2021): 768-793
21. “Testing unobserved market heterogeneity in financial markets: The case of Banco Popular”, (with Gómez-Déniz, E. and Sosvilla-Rivero, S.), *Quarterly Review of Economics and Finance*, 79 (2021): 151-160
22. “Unconditional quantile regression and tourism expenditure: The case of the Canary Islands”, (with Ledesma-Rodríguez, F.), *Tourism Economics*, 27, 4 (2021): 626-648
23. “Risk dependence and cointegration between pharmaceutical stock markets: The case of China and the USA”, (with Zhou, X., Qian, H. and González López-Valcárcel, B.), *North American Journal of Economics and Finance*, 52 (2020): 101175

24. "Economic growth and market-segment choice in tourism-based economies" (with Giannoni, S. and Hernández, J.), *Empirical Economics*, 59 (2020): 1435-1452
25. "Modelling tourist expenditure at origin and destination" (with Gómez-Déniz, E. and Boza-Chirino, J.), *Tourism Economics*, 26, 3 (2020): 437-460
26. "A bimodal discrete Shifted Poisson distribution. A case study of tourists' length of stay", (with Gómez-Déniz, E., Reyes, J. and Gómez, H.W.), *Symmetry* (Special Issue on *Symmetric and asymmetric bimodal distributions with applications*), 12, 3 (2020): 442 (1-15)
27. "Another look at the implied-realised volatility relation. A copula-based approach", *Risk Management*, 22, 1 (2020): 38-64
28. "Modelling tourism receipts and associated risks, using long-range dependence models" (with Santana-Gallego, M<sup>a</sup>), *Tourism Economics*, 26, 1 (2020): 70-96
29. "Assessing branch efficiency and managerial behaviour in a large Spanish commercial bank" (with Cabrera-Suárez, I.), *REFC – Spanish Journal of Finance and Accounting*, 49, 1 (2020): 48-73
30. "Air pollution and tourism demand: A case study of Beijing, China" (with Zhou, X., Santana-Jiménez, Y. and Hernández, J.), *International Journal of Tourism Research*, 21 (2019): 747-757
31. "Modelling distribution of aggregate expenditure on tourism" (with Gómez-Déniz, E.), *Economic Modelling*, 78 (2019): 293-308
32. "Modelling bimodality of length of tourist stay" (with Gómez-Déniz, E.), *Annals of Tourism Research*, 75 (2019): 131-151
33. "International trade, exchange rate regimes, and financial crises" (with Santana-Gallego, M<sup>a</sup>), *North American Journal of Economics and Finance*, 47 (2019): 85-95
34. "Mixture inverse Gaussian for unobserved heterogeneity in the autoregressive conditional duration model" (with Gómez-Déniz, E.), *Communications in Statistics: Theory and Methods*, 46, 18 (2017): 9007-9025
35. "Stochastic frontier models with dependent errors based on normal and exponential margins" (with Gómez-Déniz, E.), *Journal of Quantitative Methods for Economics and Business Administration*, 23 (2017): 3-23
36. "Modelling the asymmetric probabilistic delay of aircraft arrival" (with Pérez-Sánchez, J.M. and Gómez-Déniz, E.), *Journal of Air Transport Management*, 62 (2017): 90-98
37. "Modelling time-varying asymmetric information component of transaction costs" (with Negrín-Hernández, M.A.), *Spanish Journal of Finance and Accounting*, 45, 4 (2016): 440-465
38. "Conditional duration model and unobserved market heterogeneity of traders. An infinite mixture of non-exponentials" (with Gómez-Déniz, E.), *Colombian Journal of Statistics*, 39, 2 (2016): 307-323
39. "The Euro effect: Tourism creation, tourism diversion and tourism potential within the EU" (with Santana-Gallego, M<sup>a</sup>. and Ledesma-Rodríguez, F.), *European Union Politics*, 17, 1 (2016): 46-68
40. "International trade and tourism flows: An extension of the gravity model" (with Santana-Gallego, M<sup>a</sup>. and Ledesma-Rodríguez, F.), *Economic Modelling*, 52, Part B (2016): 1026-1033
41. "Spread component costs and stock trading characteristics in the Spanish Stock Exchange. Two flexible fractional response models" (with Gómez-Déniz, E.), *Quantitative Finance*, 15, 12 (2015): 1943-1962
42. "Closed-form solution for a bivariate distribution in stochastic frontier models with dependent errors" (with Gómez-Déniz, E.), *Journal of Productivity Analysis*, 43, 2 (2015): 215-223
43. "Testing dependence between GDP and tourism's growth rates" (with Ledesma-Rodríguez, F. and Santana-Gallego, M<sup>a</sup>), *Tourism Management*, 48, 1 (2015): 268-282
44. "Estimating critical values for testing the i.i.d. in standardized residuals from GARCH models in finite samples" (with Andrada-Félix, J.), *Computational Statistics*, 28, 2 (2013): 701-734
45. "Does innovation in obesity drugs affect stock markets? An event study analysis" (with González López-Valcárcel, B.), *Gaceta Sanitaria*, 26, 4 (2012): 352-359

46. "Do product innovation and news about the R&D process produce large price changes and overreaction? The case of pharmaceutical stock prices" (with González López-Valcárcel, B.), *Applied Economics*, 44, 17 (2012): 2217-2229
47. "Probability of an incoming order signal", *Quantitative Finance*, 11, 6 (2011): 901-916
48. "Tourism and trade in OECD countries. A dynamic heterogeneous panel data analysis" (with Santana-Gallego, M<sup>a</sup>. and Ledesma-Rodríguez, F.), *Empirical Economics*, 41, 2 (2011): 533-554
49. "Tourism and trade in small island regions: The case of the Canary Islands" (with Santana-Gallego, M<sup>a</sup>. and Ledesma-Rodríguez, F.), *Tourism Economics*, 17, 1 (2011): 107-125
50. "Implicit bands in the Yen/US Dollar exchange rate" (with Ledesma-Rodríguez, F., Navarro-Ibáñez, M., and Sosvilla-Rivero, S.), *Applied Economics*, 43 (2011): 1241-1255
51. "Models of municipal budget allocation: Empirical data from Spanish municipalities" (with Dorta-Velázquez, A. and de León-Ledesma, J.), *Public Budgeting & Finance*, 30, 2 (2010): 24-46
52. "Does common currency promote countries' growth via trade and tourism?" (with Santana-Gallego, M<sup>a</sup>., Ledesma-Rodríguez, F. and Cortés-Jiménez, I.), *The World Economy*, 33, 12 (2010): 1811-1835
53. "Exchange rate regimes and tourism" (with Santana-Gallego, M. and Ledesma-Rodríguez, F.), *Tourism Economics*, 16, 1 (2010): 25-43 (*2007 Thea Sinclair Award Memorial Prize* for the best paper presented by a junior researcher at the First Conference of the International Association for Tourism Economics - IATE)
54. "Purchasing power parity and nonlinear adjustment" (with Ledesma-Rodríguez, F. and Torra-Porras, S.), *Applied Economics Letters*, 16, 1 (2009): 35-38
55. "Implicit exchange regimes in Central and Eastern Europe: A first exploration" (with Ledesma-Rodríguez, F., and Sosvilla-Rivero, S.), *International Economics and Economic Policy*, 6 (2009): 179-206
56. "The credibility of the European Monetary System: A review" (with Ledesma-Rodríguez, F., Navarro-Ibáñez, M. and Sosvilla-Rivero, S.), *Cuadernos de Economía*, 31, 86 (2008): 5-34
57. "Cost efficiency of the lodging industry in the tourist destination of Gran Canaria (Spain)" (with Acosta-González, E.), *Tourism Management*, 28, 4 (2007): 993-1005
58. "Volatility transmission for cross listed firms and the role of international exposure" (with Pascual-Fuster, B.), *Japan and The World Economy*, 19, 3 (2007): 303-328
59. "Implicit bands in the Spanish Peseta/Deutschmark exchange rate, 1965-1998" (with Ledesma-Rodríguez, F., Navarro-Ibáñez, M. and Sosvilla-Rivero, S.), *Applied Financial Economics*, 17, 11 (2007): 921-932
60. "An empirical examination of exchange-rate credibility determinants in the EMS" (with Ledesma-Rodríguez, F., and Sosvilla-Rivero, S.), *Applied Economics Letters*, 13 (2006): 847-850
61. "The Euro and other major currencies floating against US Dollar", *Atlantic Economic Journal*, 34, 4 (2006): 367-384
62. "Are Spanish IBEX35 stock future index returns forecasted with nonlinear models?" (with Torra-Porras, S. and Andrada-Félix, J.), *Applied Financial Economics*, 15, 14 (2005): 963-975
63. "STAR and ANN models: Forecasting performance on the Spanish IBEX35 stock index" (with Torra-Porras, S. and Andrada-Félix, J.), *Journal of Empirical Finance*, 12, 3 (2005): 490-509
64. "Assessing the credibility of a target zone: Evidence from the EMS" (with Ledesma-Rodríguez, F., Navarro-Ibáñez, M. and Sosvilla-Rivero, S.), *Applied Economics*, 37, 19 (2005): 2265-2287
65. "Return to tourist destination. Is it reputation, after all?" (with Ledesma-Rodríguez, F. and Navarro-Ibáñez, M.), *Applied Economics*, 37, 18 (2005): 2055-2065
66. "Panel data and tourism. A case study of Tenerife" (with Ledesma-Rodríguez, F. and Navarro-Ibáñez, M.), *Tourism Economics*, 7, 1 (2001): 75-88
67. "On the credibility of the Irish pound in the ERM" (with Ledesma-Rodríguez, F., Navarro-Ibáñez, M. and Sosvilla-Rivero, S.), *The Economic and Social Review*, 31, 2 (2000): 151-172
68. "A study of the credibility of the Spanish peseta" (with Ledesma-Rodríguez, F., Navarro-Ibáñez, M. and Sosvilla-Rivero, S.), *Estudios de Economía Aplicada*, 11 (1999): 85-104

69. “Purchasing power parity and uncovered interest parity. The case of Spain” (with Ledesma-Rodríguez, F., Navarro-Ibáñez, M. and Sosvilla-Rivero, S.), *International Advances in Economic Research*, 14, 4 (1998): 335-348

#### IN SPANISH:

1. “Contraste de los modelos de asignación presupuestaria en el presupuesto social municipal” (with Dorta-Velázquez, A. and de León-Ledesma, J., abstract in English), *Revista Gestión y Política Pública (México)*, Vol. XIX, No.2 (2010): 351-394
2. “Regímenes de tipos de cambio, turismo y comercio” (with Santana-Gallego, M<sup>a</sup>. and Ledesma-Rodríguez, F., abstract in English), *Principios: Estudios de Economía Política*, 18 (2010): 5-21
3. “Las decisiones de asignación presupuestaria en la hacienda municipal canaria” (with Dorta-Velázquez, A. and de León-Ledesma, J.), *Hacienda Canaria*, 22 (2008): 5-34 (2007 *Hacienda Canaria*’ Award by Ministry of Economy and Treasury, Regional Government of Canary Islands)
4. “¿Qué régimen de volatilidad dominó tras la entrada del Euro?” (with Santana-Jiménez, Y.), *Información Comercial Española. Revista de Economía*, No.835 (2007): 273-284
5. “Regímenes cambiarios de iure y de facto. El caso de la Peseta/dólar, 1965-1998” (with Ledesma-Rodríguez, F., Navarro-Ibáñez, M. and Sosvilla-Rivero, S., abstract in English), *Revista de Historia Económica*, 23, 3 (2005): 541-561
6. “El precio del riesgo tras la entrada del Euro” (with Santana-Jiménez, Y.), *Estudios de Economía Aplicada*, 23, 1 (2005): 187-206
7. “Regímenes cambiarios de facto y de iure: Una aplicación al tipo de cambio Yen/dólar” (with Ledesma-Rodríguez, F., Navarro-Ibáñez, M. and Sosvilla-Rivero, S., abstract in English), *Moneda y Crédito*, 221 (2005): 37-68
8. “Periodicidad intradía en la relación entre contado y futuro”, *Revista de Economía Aplicada*, 13 (2005): 65-94
9. “Valores críticos para contrastar la capacidad de predecir la volatilidad en el modelo GARCH(1,1)” (with Acosta-González, E., abstract in English), *Revista de Estadística Española*, vol.46, No.157 (2004): 431-460
10. “El riesgo cambiario y el efecto Euro en los tipos de cambio de contado” (with Santana-Jiménez, Y.), *Información Comercial Española. Revista de Economía*, No.814 (2004): 151-160
11. “¿Contagio o interdependencia entre los mercados de USA, Europa y Japón durante la crisis de 1997?” (with Cáceres, R., Maroto, O., Ruiz, V. and Santana, D., abstract in English), *Revista Española de Financiación y Contabilidad (Spanish Journal of Finance and Accounting)*, No.121, vol.33 (2004): 415-442
12. “Intensidad de la actividad de negociación y volumen de las transacciones” (with abstract in English), *Moneda y Crédito*, 217 (2003): 227-255
13. “Reversión a la media, no linealidad y cambios de régimen en la evolución temporal del Ibex35” (with Torra-Porras, S., abstract in English), *Revista Española de Financiación y Contabilidad (Spanish Journal of Finance and Accounting)*, No.119, vol.32 (2003): 1177-1203
14. “El ajuste a la curva de rendimientos o la estimación de la estructura temporal” (with Borrell-Vidal, M. and Torra-Porras, S.), *Cuadernos de Economía*, vol. 25, No.69 (2002): 157-184
15. “¿Ha variado la remuneración del riesgo en el mercado de renta variable español?” (with abstract in English), *Revista Española de Financiación y Contabilidad (Spanish Journal of Finance and Accounting)*, No.113, vol.31 (2002): 833-859
16. “Expectativas, aprendizaje y credibilidad de la política monetaria en España” (with Ledesma-Rodríguez, F., Navarro-Ibáñez, M. and Sosvilla-Rivero, S., abstract in English), *Hacienda Pública Española*, 158 (2001): 69-103
17. “Una nota sobre credibilidad y no linealidad” (with Ledesma-Rodríguez, F. and Navarro-Ibáñez, M., abstract in English), *Revista Asturiana de Economía*, 22 (2001): 107-121



18. “Modelos para la predicción de los tipos de interés del mercado interbancario: Estructuras lineales, GARCH y redes neuronales artificiales” (with Torra-Porras, S. and Borrell-Vidal, M., abstract in English), *Revista Asturiana de Economía*, 18 (2000): 123-139
19. “Una aproximación a la credibilidad del escudo en el Sistema Monetario Europeo” (with Ledesma-Rodríguez, F., Navarro-Ibáñez, M. and Sosvilla-Rivero, S., abstract in English), *Economía (Portugal)*, 23 (1999): 69-95
20. “Una aproximación a la credibilidad de la Peseta en el Sistema Monetario Europeo” (with Ledesma-Rodríguez, F., Navarro-Ibáñez, M. and Sosvilla-Rivero, S., abstract in English), *Moneda y Crédito* (Segunda Epoca), 209 (1999): 195-230
21. “Volumen de negociación y cambios en los precios. Causalidad y distribuciones mixtas” (with Acosta-González, E., abstract in English), *Estudios de Economía Aplicada*, 11 (1999): 5-21
22. “¿Influyen las noticias político-económicas en la variación del precio del futuro del Bono a diez años?” (with Torra-Porras, S.), *Análisis Financiero*, 75 (1998): 36-48
23. “Expectativas y volatilidad condicionada. Los tipos de interés en el mercado interbancario español” (with Sáez-Zafra, M. and Murillo-Fort, C., abstract in English), *Revista de Economía Aplicada*, 5 (1997): 83-107
24. “Contrastes de especificación para los modelos de varianza condicionada heterocedástica” (with Murillo-Fort, C., abstract in English), *Estudios de Economía Aplicada*, 7 (1997): 101-129
25. “Paridad de poder adquisitivo: Una reconsideración” (with Ledesma-Rodríguez, F., Navarro-Ibáñez, M. and Sosvilla-Rivero, S.), *Hacienda Pública Española*, 143 (1997): 147-169
26. “Modelización unibeta y multibeta de los rendimientos de los activos” (with Torra-Porras, S.), *Mercado Continuo*, 48 (1997): 28-37
27. “Hacia una reespecificación de la beta en el modelo de mercado de Sharpe”, *Análisis Financiero*, 69 (1996): 88-97
28. “Consumo y la estructura temporal de los tipos de interés” (with abstract in English), *Revista de Economía Aplicada*, 3 (1995): 41-65
29. “Transmisión internacional de las rentabilidades y volatilidades entre el NYSE e IBEX35” (with Torra-Porras, S.), *Cuadernos de Economía*, 23 (1995): 83-101
30. “Modelos para la varianza condicionada heterocedástica (ARCH): Un survey” (with Sáez-Zafra, M., abstract in English), *Estudios de Economía Aplicada*, 2 (1994): 71-10. A preliminary version of this paper was published as Economics Working Paper 95, University Pompeu Fabra
31. “El método generalizado de los momentos. Un survey” (with abstract in English), *Cuadernos de Economía*, 22 (1994): 399-414
32. “Cointegración y efecto Fisher para el caso español” (with Sáez-Zafra, M.), *Cuadernos de Economía*, 20 (1992): 345-360

#### PAPERS SUBMITTED FOR PUBLICATION:

1. “Technological heterogeneity and efficiency in bank branches: A Bayesian approach” (with Cabrera-Suárez, I., Pérez-Sánchez, J.M. and Negrín-Hernández, M.A.), 2023
2. “Efficiency evaluation on bank operation in Ecuador using undesirable outputs in SBM” (with Cortés-García, S.), 2023
3. “Target leverage and heterogeneity in the firms’ capital structure. A Bayesian approach” (with Cortés-García, S. and Negrín-Hernández, M.A.), 2022
4. “Efficiency evaluation of hotels considering a bad output” (with Hernández-Guedes, C. and Acosta-González, E.), 2022
5. “Transport mode effects on daily tourist expenditure and overnight stays for domestic tourism in Spain” (with Pérez-Granja, U.), 2022
6. “Heterogeneous determinants of tourists’ loyalty: a comparison between sun and beach and cultural heritage sites” (with Pérez-Sánchez, J.M<sup>a</sup>. and Eugenio-Martín, J.L.), 2022

7. “Robust production efficiency and spatial panel data modeling in the P2P market. The case of the Canary Islands” (with Hernández, J. and Suárez-Vega, R.), 2021
8. “Financial restructuring, crisis and productivity growth in bank branches: Evidence from a large commercial Spanish bank” (with Cabrera-Suárez, I. and Sosvilla-Rivero, S.), 2021

## PAPERS IN PROCESS

1. “Is daily listing occupancy rate affected by its competitors in the sharing economy? A fractional cointegrated VAR model” (with Rachinger, H. and Suárez-Vega, R.), 2022
2. “Expected loss provisions and performance: Handling negative data in the bank’s branches efficiency” (with Cabrera-Suárez, I.), 2022
3. “Forecasting optimal hedge ratio with realized covariances between spot and forward exchange rates: A neural network approach” (with Andrada-Félix, J.), 2019

## UNPUBLISHED MANUSCRIPTS (BOOKS, WORKING PAPERS & MIMEOS):

### BOOKS:

1. *Manual de econometría* (with Eduardo Acosta-González). Las Palmas de Gran Canaria: Department of Quantitative Methods in Economics and Management, University of Las Palmas de Gran Canaria, 2011 (Mimeo, 400 pages). Text used in the third-year undergraduate course in Econometrics
2. *Los modelos dinámicos en Finanzas*. Las Palmas de Gran Canaria: Department of Quantitative Methods in Economics and Management, University of Las Palmas de Gran Canaria, 2005 (Mimeo, 439 pages). Text used in the third-year undergraduate course in Dynamic Econometrics

### WORKING PAPERS:

1. “Post-EMS exchange risk trends: A comparative perspective between Euro, British Pound and Japanese Yen excess returns against US Dollar” (with Santana-Jiménez, Y.), DEFI No.7 (Spanish Association of Economics and International Finance, AEEFI), 2007 (Best paper awarded by the 2004 International Applied Business Research Conference)
2. “Volatility bias in GARCH model: A simulation study” (with Acosta-González, E. and Fernández-Rodríguez, F.), Colección de Documentos de Trabajo conjuntos de la ULPGC y ULL, No.2, 2002
3. “Diversas formas de dependencia no lineal y contrastes de selección de modelos en la predicción de los rendimientos del Ibex35” (with Torra-Porras, S.), FEDEA (Estudios de Economía Española, EEE), EEE94, 2001
4. “Asimetrías, estacionalidad y efectos ARCH en los excesos de rendimientos de Ibex35” (with Sáez-Zafra, M.), WP-41, Department of Quantitative Methods in Economics and Management, University of Las Palmas de Gran Canaria, 1999
5. “Tipos de interés, consumo y saldos reales: Una evidencia empírica”, Documentos de Trabajo 98/99-07, Faculty of Economics and Business Administration, University of La Laguna, 1999
6. “Estimación de la renta de los municipios de la isla de Tenerife, en 1987” (with Arrocha-Hernández, A.), Documentos de Trabajo No.35, Faculty of Economics and Business Administration, University of La Laguna, 1992

### MIMEOGRAPHS:

1. “Predicting critical values for the BDS distribution in finite sample sizes based on Bootstrap Aggregate Neural Networks” (with Andrada-Félix, J.), Mimeo, Department of Quantitative Methods in Economics and Management, University of Las Palmas de Gran Canaria, 2010
2. “Finite sample distributions for the modified rescaled range statistic in presence of long-memory: a simulation study” (with Andrada-Félix, J.), Mimeo, Department of Quantitative Methods in Economics and Management, University of Las Palmas de Gran Canaria, 2009

3. “Interventions, policy coordination and macroeconomic news effects on exchange rate volatility” (with Santana-Jiménez, Y.), Mimeo, Department of Quantitative Methods in Economics and Management, University of Las Palmas de Gran Canaria, 2008
4. “IGARCH(p,q) Model an Stable Paretian Distribution”. Mimeo. Department of Econometrics, Statistics and Spanish Economy, University of Barcelona, 1993

### MY MODELS IMPLEMENTED IN ECONOMETRIC AND STATISTICAL SOFTWARES:

1. Finite mixture of inverse Gaussian distributions in Autoregressive Conditional Duration (ACD) models:
  - R-package called *ACDm* by Markus Belfrage on July 16, 2016 (<https://cran.r-project.org/web/packages/ACDm/ACDm.pdf>). The model has been published in *Communications in Statistics: Theory and Methods* as “Mixture inverse Gaussian for unobserved heterogeneity in the autoregressive conditional duration model” (jointly with Gómez-Déniz, E.). Accepted author version posted online: 23 Aug 2016, <http://dx.doi.org/10.1080/03610926.2016.1200094>. Previously circulated as “Non–exponential mixtures, non–monotonic financial hazard functions and the autoregressive conditional duration model” (see [http://dea.uib.es/digitalAssets/254/254084\\_perez.pdf](http://dea.uib.es/digitalAssets/254/254084_perez.pdf))

### REFeree, EDITORIAL AND BOARDS:

- 2007-present **Referee of R&D projects and scholarships:**
- Agency for Quality University System in Castilla y León (ACSUCyL), 2009
  - Canary Islands Agency for Research, Innovation and the Information Society (ACIISI) (selection committee), Canary Islands Science Research Scholarships, 2008-present
  - National Evaluation and Foresight Agency (ANEP), National Science Research Programs, 2007-present
- 2001-present **Referee of scientific journals:**
- African Journal of Business Management (2013)
  - Annals of Tourism Research (2019, 2020)
  - Anatolia: An International Journal of Tourism and Hospitality Research (2007, 2021)
  - Applied Economics (2016, 2023)
  - Applied Economic Analysis (2020)
  - Applied Financial Economics (2005)
  - Applied Spatial Analysis and Policy (2020)
  - Borsa Istanbul Review (2023)
  - Computational Statistics and Data Analysis (2009)
  - Cuadernos de Economía (2012, 2018)
  - Cuadernos de Economía y Dirección de la Empresa (2014)
  - Communications in Statistics – Theory and Methods (2020)
  - Computers & Industrial Engineering (2021)
  - Current Issues in Tourism (2015, 2017, 2019, 2020<sup>3</sup>, 2021<sup>2</sup>, 2022)
  - Eastern European Economics (2015)
  - Economic Modelling (2014, 2015, 2020)
  - Economics E-Journal (2019, 2021)
  - Emerging Markets Finance and Trade (2017, 2018)
  - Energy Sources, Part B: Economics, Planning, and Policy (2018)
  - Estudios de Economía Aplicada (2013, 2019)
  - Expert Systems with Applications (2017, 2018, 2020)
  - Financial Innovation (2021<sup>2</sup>)
  - Frontiers in Finance (2013)
  - Gaceta Sanitaria (2016)
  - Gestión y Política Pública (2012)
  - IEEE Systems, Man and Cybernetics: Systems (2020)
  - International Economics (2023)
  - International Journal of Contemporary Hospitality Management (2020)

- International Journal of Forecasting (2014)
- International Journal of Geo-Information (2020)
- International Journal of Tourism Research (2009)
- Investigaciones Económicas (2001, 2002)
- Investigaciones Regionales (2008)
- Jornadas de Economía de la Salud (2024)
- Journal of Accounting and Taxation (2013)
- Journal of Advanced Transportation (2019)
- Journal of Air Transport Management (2016, 2020)
- Journal of Commodity Markets (2023)
- Journal of Destination Marketing & Management (2023)
- Journal of Econometric Methods (2020)
- Journal of Health Economics (2015)
- Journal of International Financial Markets, Institutions & Money (2024)
- Journal of Multinational Financial Management (2005)
- Journal of Productivity Analysis (2012, 2013)
- Journal of Policy Research in Tourism, Leisure and Events (2015)
- Land Use Policy (2021)
- Latin American Business Review (2006)
- Mathematical Problems in Engineering (2019)
- Neural Regeneration Research (2014)
- North American Journal of Economics and Finance (2023)
- PlosOne (2018)
- Revista Asturiana de Economía (2002, 2003)
- Revista de Economía Aplicada (2012)
- Revista Innovar (2012)
- SN Business & Economics (2023)
- SORT- Statistics and Operations Research Transactions (2015)
- South African Journal of Economics (2009, 2010)
- Spanish Journal of Finance and Accounting (2016, 2021<sup>2</sup>, 2023)
- SpringerPlus (2016).
- Statistical Methodology (2015)
- Studies in Nonlinear Dynamic & Econometrics (2022, 2023)
- Sustainable Cities and Society (2018)
- Technological and Economic Development of Economy (2014)
- The European Journal of Finance (2007)
- The International Trade Journal (2018, 2019)
- The Service Industries Journal (2017)
- Tourism Analysis (2008)
- Tourism Economics (2009, 2020, 2023, 2024)
- Tourism Management (2006, 2007, 2012, 2014, 2015, 2017, 2019, 2023, 2024)
- Tourism Planning & Development (2019, 2021)
- Transportmetrica A: Transport Science (2019, 2020)
- Transportation Research Part A (2024)
- Transportation Research Part C (2021)

2013-present ***Editorial boards:***

- Frontiers in Finance (2013-2015)

## **PARTICIPATION IN CONFERENCES:**

- Advances in Tourism Economics, 2009
- Applied Econometric Association (AEA), 1992-1993, 2003
- Asociación Española de Economía Aplicada (ASEPELT), 1990-1992, 1994, 2003, 2008
- Atlantic Economic Conference, 1997-1999, 2008, 2013
- Conference Economics on Tourism, 2006
- Conference of the International Association for Tourism Economics (IATE), 2007, 2009, 2017, 2022

- Conference on International Economics, 1999, 2001, 2003, 2005, 2007, 2009, 2012, 2013, 2015, 2017
- Econometric Society Meeting, 1994
- Edutec, 2012
- Encuentros de Economía Aplicada (Applied Economics Meeting), 1998, 2001-2007, 2010, 2012, 2014, 2015
- European Financial Management Association (EFMA), 2006
- Forecasting Financial Markets, 1997
- Foro de Finanzas, 2005
- Foro Internacional de Turismo, 2023
- International Applied Business Research, 2004
- International Conference on Macroeconomic Analysis and International Finance, 2004
- International Conference on Tourism & Leisure Studies, 2018, 2024
- International Network for Economic Research (INFER), 2007-2008
- International Tourism Studies Association (ITSA), 2022<sup>2</sup>
- Jornadas de Docencia en Economía, 2013, 2014
- Measuring Tourism Economic Contribution at Subnational Levels, 2008
- Portuguese Financial Network Conference, 2023
- Predicción Dinámica, 1995
- Seminario de Economía Canaria, 2005, 2007
- Simposio de Análisis Económico, 1996-1998, 2004-2005, 2007, 2012
- Spring Symposium on Challenges in Tourism Development, 2018
- Wine & Hospitality Management Workshop, 2024
- Workshop en Economía Internacional: Comercio y Finanzas, 2010-2015, 2017, 2019, 2022, 2023
- Workshop on Applied Econometrics, 2006

#### **ORGANIZATION OF ACADEMIC EVENTS:**

1. Scientific committee member of the *UNWTO / Catalan Tourist Board 2021 World Sports Tourism Congress*, Lloret de Mar, Barcelona, 2021
2. Local organizer and head of *II Workshop de Economía y Finanzas Internacionales*, University of Las Palmas de Gran Canaria, 2015
3. Scientific committee member of the *XV Conference on International Economics*, University of Salamanca, 2014
4. Local organizer in *XVII Encuentro de Economía Aplicada*, University of Las Palmas de Gran Canaria, 2014
5. Scientific committee member of the *XIII Conference on International Economics*, University of Granada, 2012
6. Local organizer and head of *I Workshop de Economía y Finanzas Internacionales*, University of Las Palmas de Gran Canaria, 2011
7. Local organizer in *IX Conference on International Economics*, University of La Laguna, 2005
8. Scientific committee member and local organizer in the *III Seminario de Economía Canaria*, University of La Laguna, 2001

#### **SEMINAR PRESENTATIONS:**

1. University of Las Palmas de Gran Canaria, Department of Quantitative Methods for Economics and Management, 2016
2. University of Islas Baleares, Department of Applied Economics, 2013
3. University of Warwick, Department of Statistics, 2013
4. National University of Colombia, Instituto de Estudios Ambientales, 2011
5. University of La Laguna, Faculty of Economics and Business Administration, 2010
6. University of Valencia, Department of Economic Structure, 2009
7. University of La Laguna, Faculty of Economics and Business Administration, 2009
8. University of Las Palmas de Gran Canaria, Department of Quantitative Methods for Economics and Management, 2008
9. Nottingham University Business School, DeHaan Tourism Management Conference, 2007
10. University of Las Palmas de Gran Canaria, *M. Sc.* in Economics, 2005
11. University of Islas Baleares, Department of Economics and Business, 2003
12. University of Las Palmas de Gran Canaria, Department of Quantitative Methods in Economics and Management, 2002
13. University of Las Palmas de Gran Canaria, Department of Finance and Accounting, 2000

14. University of Las Palmas de Gran Canaria, Department of Quantitative Methods in Economics and Management, 1999
15. University of Barcelona, Department of Econometric, Statistics and Spanish Economy, 1995
16. University of Barcelona, *M.Sc.* in Quantitative and Computational Methods in Management, 1991

#### THESIS SUPERVISION (Ph.D and M.Sc.):

1. *Econometric analysis of business financial management in Ecuador* (main advisor, in Spanish), by José Salvador Cortés-García, Ph. D. in Economics, Faculty of Economics, Business and Tourism, University of Las Palmas de Gran Canaria, 2024
2. *Efficiency of bank branches. The case of a large Spanish commercial bank* (main advisor, in Spanish), by Idaira Esther Cabrera-Suárez, Ph. D. in Economics, Faculty of Economics, Business and Tourism, University of Las Palmas de Gran Canaria, 2022
3. *Pharmaceutical companies' stock reactions to M&A announcements and EMA regulatory decisions: A GARCH event study approach* (jointly supervised with Professors Ignacio Abásolo-Alessón and Carlos Bethencourt, in English), by Loreta Diksaite, *European Ph.D.* in Economics. Faculty of Economics and Business Administration, University of La Laguna (*Ph.D. Extraordinary Award in Social Sciences and Law*), 2016
4. *Essays on tourism, trade and exchange rates* (jointly supervised with Professor Francisco Ledesma-Rodríguez, in English), by María Santana-Gallego, *European Ph.D.* in Economics. Faculty of Economics and Business Administration, University of La Laguna (*Ph.D. Extraordinary Award in Social Sciences and Law*), 2010
5. *Currency risk and the effect on Euro spot exchange rates* (main advisor, in Spanish), by Yolanda Santana-Jiménez, Ph. D. in Economics. Faculty of Economics and Business Administration, University of Las Palmas de Gran Canaria, 2003

#### In Progress:

1. *Quantitative methods applied to the study of convergence and efficiency in tourism and financial forecasting*, by Chistian Hernández-Guedes. Started: June 2021
2. *Análisis econométrico de la gestión financiera en empresas ecuatorianas*, by Salvador Cortés. Started: June 2016

#### THESIS (Ph.D and M.Sc.) AND OTHER COMMITTEES:

1. Imanol L. Nieto-González, Ph.D. in Economics, University of La Laguna, 2024 (substitute member)
2. Carlos Alberto Acuña, Ph.D. in Economics, University of Barcelona, 2022 (substitute member)
3. Marta Wood Valdivieso, Ph.D. in Economics, University of Las Palmas de Gran Canaria, 2016
4. Rogelio Ladrón de Guevara Cortés, Ph.D. in Economics, University of Barcelona, 2016 (substitute member)
5. Federico Inchausti Sintés, Ph.D. in Economics, University of Las Palmas de Gran Canaria, 2014
6. Borja García Lorenzo, Ph.D. in Economics, University of Las Palmas de Gran Canaria, 2014
7. Reinaldo Armas Herrera, Ph.D. in Economics, University of Las Palmas de Gran Canaria, 2014
8. Adrián Fernández Pérez, Ph.D. in Economics, University of Las Palmas de Gran Canaria, 2012 (substitute member)
9. Sara Mateo-Erroz, Ph.D. in Economics, University of Islas Baleares, 2012 (substitute member)
10. Vanessa González-García, Ph.D. in Economics, University of Las Palmas de Gran Canaria, 2012 (substitute member)
11. Jaume Garau-Taberner, Ph.D. in Economics, University of Islas Baleares, 2009 (substitute member)
12. Juan Luis Eugenio-Martín, European Ph.D. in Economics, University of Las Palmas de Gran Canaria (*Ph.D. Extraordinary Award in Social Sciences and Law*), 2008
13. Magdalena Cladera-Munar, Ph.D. in Economics, University of Islas Baleares, 2007
14. José María Grisolia-Santos, Ph.D. in Economics, University of Las Palmas de Gran Canaria, 2006 (substitute member)
15. M<sup>a</sup> Carolina Rodríguez-Donate, Ph.D. in Economics, University of La Laguna, 2005 (substitute member)
16. Sara González-Betancor, Ph.D. in Economics, University of Las Palmas de Gran Canaria, 2003
17. Ciro Eduardo Bazán-Navarro, M.Sc. in Economics, University of Las Palmas de Gran Canaria, 2003

18. Jaime Pinilla-Domínguez, Ph.D. in Economics, University of Las Palmas de Gran Canaria, 2001 (substitute member)
19. José Antonio Hernández-Sánchez, Ph.D. in Economics, University of Las Palmas de Gran Canaria, 2002
20. José María Pérez-Sánchez, Evaluation of research ability at the Department of Quantitative Methods in Economics and Management, University of Las Palmas de Gran Canaria, 2002
21. Christian González-Martel, Evaluation of research ability at the Department of Quantitative Methods in Economics and Management, University of Las Palmas de Gran Canaria, 2002
22. Gloria Martín-Rodríguez, Ph.D. in Economics, University of La Laguna, 2002 (substitute member)
23. Bartolomé Pascual-Fuster, Ph.D. in Economics, University of Islas Baleares, 2000
24. Manuela Hernández-Sánchez, Ph.D. in Business Administration, University of Las Palmas de Gran Canaria, 2000
25. Julián Andrada-Félix, Ph.D. in Economics, University of Las Palmas de Gran Canaria (*Ph.D. Extraordinary Award in Social Sciences and Law*), 1999
26. Rafael Suárez-Vega, Evaluation of research ability at the Department of Quantitative Methods in Economics and Management, University of Las Palmas de Gran Canaria, 1998
27. Pablo Dorta-González, Evaluation of research ability at the Department of Quantitative Methods in Economics and Management, University of Las Palmas de Gran Canaria, 1998
28. Julián Andrada-Félix, Evaluation of research ability at the Department of Quantitative Methods in Economics and Management, University of Las Palmas de Gran Canaria, 1998

#### **MEDIA INTERVIEWS (IN SPANISH):**

1. *La Provincia – Diario de Las Palmas*, Newspaper, Las Palmas de Gran Canaria, June 20, 2012
2. *Intereconomía Radio*, Las Palmas de Gran Canaria, June 29, 2001