

**Juliana Malagón**  
Assistant Professor  
Finance Area  
Joined the School in 2016

#### Academic Background

2009 - 2013	Ph.D. in Finance. Universidad Carlos III de Madrid, Spain.
2007 - 2009	M.Sc. in Business Administration and Quantitative Methods. Universidad Carlos III, Madrid, Spain.
2002 - 2007	B.Sc. Economics. Escuela Colombiana de Ingeniería "Julio Garavito". Bogotá, Colombia.

#### Teaching Experience

##### **COURSES TAUGHT IN RECENT YEARS**

###### **GRADUATE**

Corporate Finance (Master in International Finance, UASM)  
Financial mathematics (Specialization in Finance, UASM)  
Financial mathematics (Master in Finance, UASM)  
Money and Banking (MSc Finance, Durham University, Business School)  
Mergers and Acquisitions (MSc Management, Durham University, Business School)  
Corporate Finance (Lecturer, MSc Finance, Durham University Business School)

###### **UNDERGRADUATE**

Investment Decisions (UASM)  
Corporate Finance (UASM)  
Managerial Accounting (Teaching Assistant, Department of Business Administration. Universidad Carlos III)  
Financial Economics (Teaching Assistant, Department of Business Administration. Universidad Carlos III)

#### Academic Activities

2016 – to date	Assistant professor. UASM. Bogotá, Colombia.
2013 – 2015	Lecturer. Durham University, Business School. Durham. Durham, United Kingdom.
2007 – 2013	Teaching Assistant, Department of Business Administration, Universidad Carlos III. Madrid, Spain.
2007	Research Assistant. Sub-Management Office for Economic Studies. Banco de la República. Bogotá, Colombia.

#### Research

Wavelets

Portfolio Choice and Asset Allocation

Idiosyncratic Risk

Asset Pricing

Publications
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### ARTICLES IN ACADEMIC JOURNALS

- 2018 Malagon J, Moreno D, Rodríguez R. (2018) Idiosyncratic volatility, conditional liquidity and stock returns. *International Review of Economics & Finance* (ISSN 1059-0560) 53 (-), pp. 118-132.
- 2015 Malagón, J., Moreno, D. & Rodríguez, R. (2015). Time Horizon Trading and the Idiosyncratic Risk Puzzle. *Quantitative Finance* 15(2): 327 - 343.
- 2015 Malagón, J., Moreno, D. & Rodríguez, R. (2015). The idiosyncratic volatility anomaly: Corporate investment or investor mispricing? *Journal of Banking and Finance* 60: 224 - 238.

### CONFERENCE PRESENTATIONS

- 2019 "The impact of high speed quoting on execution risk dynamics: Evidence from interest derivatives markets". *International Finance and Banking Society, IFABS 2019*. Angers, France. June 2019.
- 2015 "Idiosyncratic Volatility, Conditional Liquidity and Stock Returns". *Conference of the Multinational Finance Society*. Larnaca, Cyprus. April 2015. Presentation Spring 2015.
- 2014 "Idiosyncratic Volatility Anomaly: Corporate Investment or Investors Mispricing?" 2<sup>nd</sup> IFMA International Conference on Finance. Bali, Indonesia. December 2014.
- 2012 "Time Horizon Trading and the Idiosyncratic Risk Puzzle" *Campus for Finance Research Conference 12*. Vallendar, Germany. January, 2012.
- 2012 "Time Horizon Trading and the Idiosyncratic Risk Puzzle" *Midwest Finance Association Meeting 2012*. New Orleans, LA, United States. January, 2012.
- 2012 "Idiosyncratic Volatility Anomaly: Corporate Investment or Investors Mispricing?" XX<sup>th</sup> Finance Forum. Oviedo, Spain. November 2012.
- 2011 "Time Horizon Trading and the Idiosyncratic Risk Puzzle". 9<sup>th</sup> Annual International Conference on Finance. Athens, Greece. July 2011.
- 2011 "Time Horizon Trading and the Idiosyncratic Risk Puzzle". XIX<sup>th</sup> Finance Forum. Granada, Spain. November 2011.