Andrés Mora

Associate Professor

Finance Area

Joined the School in 2015

Academic Background

2014	Ph.D. in Business Economics. Universidad de Salamanca, Salamanca, Spain.
2011 - 2013	Master in Banking and Quantitative Finance. Universidad Complutense Madrid, Universidad del País Vasco, Universidad de Valencia and Universidad Castilla-La Mancha, Spain.
2010 - 2011	PgDip in Statistics. Universidad Nacional de Colombia. Bogotá, Colombia.
2001 - 2003	PgDip in Mathematics. Universidad Nacional de Colombia. Bogotá, Colombia.
1998 - 2000	Master in Industrial Engineering. Universidad de los Andes. Bogotá, Colombia.
1991 - 1997	B.S. Industrial Engineering. Universidad del Valle. Cali, Colombia.

Teaching Experience

COURSES TAUGHT IN RECENT YEARS

Undergraduate

Investment decisions

Thesis counselling

Master in Finance

Econometrics

Quantitative Finance

Final Project Counselling

PhD in Management / Master of Research in Management

Investments

Elective course: Financial Risk Quantification

Guided reading: Correlation analysis in financial applications

Academic Activities

2019 - to date	Associate Professor. UASM. Bogotá, Colombia.
2015 - 2019	Assistant Professor. UASM. Bogotá, Colombia.
2013 - 2015	Lecturer. Universidad EAFIT. Medellin, Colombia.
2008 - 2011	Lecturer. Colegio de Estudios Superiores en Administración. CESA. Bogotá, Colombia.
2000 - 2003	Lecturer. Universidad de los Andes. Bogotá, Colombia.
1998 - 2000	Teaching Assistant. Universidad de los Andes. Bogotá, Colombia.

Publications

ARTICLES IN ACADEMIC JOURNALS

2019 “Expected shortfall assessment in commodity (L)ETF portfolios with semi-nonparametric specifications”. European Journal of Finance, Del Brio, E., Mora, A., Perote, J.

2019 “Quantifying Risk in Traditional Energy and Sustainable Investments". Sustainability Journal, Díaz, A., García, A., Mora A.

2018 “Retrieving the implicit risk neutral density of WTI options with a semi-nonparametric approach”. North American Journal of Economics and Finance, Cortes, L., Mora, A., Perote, J.

2018 “Testing Expected Shortfall: An Application to Emerging Market Stock Indices”. Risk Management. Cardona, E., Mora, A., Velásquez D., pp 1-30.

2018 “Moral hazard and default risk of SMEs with collateralized loans.”. Finance Research Letters, Castillo J., Mora, A., Perote, J.

2018 “Risk quantification for commodity ETFs: Backtesting value-atrisk and expected shortfall”. International Review of Financial Analysis. Del Brio, E., Mora, A., Perote, J.

2017 “Measuring firm size distribution with semi-nonparametric densities”, Physica A: Statistical Mechanics and its Applications, Cortés, L., Mora, A., Perote, J.

2017 “Risk quantification in turmoil markets”, Journal Risk Management, Diaz A., García G, Mora Valencia A., vol 19, pp 202-204.

2017 Mora A. (2017) A note on the standard measurement approach vs. the loss distribution approach-advanced measurement approach: The dawning of a new regulation. Journal of Operational Risk (ISSN 1744-6740) 12 (4), pp. 51-69.

2017 “The kidnapping of Europe: High-order moments' transmission between developed and emerging markets”. Emerging Markets Review, vol 31, pp 96 – 115.2016 “The productivity of top researchers: a semi-nonparametric approach”. Scientometrics Vol. 109, Issue 2, pp 891–915. 2016. Joint with Lina M. Cortés and Javier Perote.

2016 “Multivariate approximations to portfolio return distribution”. Computational and Mathematical Organization Theory (forthcoming). Joint with Trino M. Ñíguez and Javier Perote.

2016 “The Return Performance of Cubic Market Model: An Application to Emerging Markets”. Emerging Markets Finance and Trade (forthcoming). Joint with Javier Perote and José E. Tobar.

2016 Mora A, Javier Perote . (2016) The productivity of top researchers: a semi-nonparametric approach.Scientometrics (ISSN 0138-9130) 109 (2), pp. 891-915.

2015 “Opciones reales aplicadas en redes integradas de servicios de salud empleando diferentes métodos de estimación de la volatilidad”. In: Estudios Gerenciales. ISSN: 0123-5923. Vol. 31, Issue 136, pp. 287–298, 2015.

2014 “Semi-nonparametric VaR forecasts for hedge funds during the recent crisis”. In: Physica Statistical Mechanics and its Applications. ISSN: 0378-4371. Vol. 41, pp. 330-343, 2014. Joint with Esther B. del Brio and Javier Perote.

2014 “VaR performance during the subprime and sovereign debt crises: An application to emerging markets”. In: Emerging Markets Review. ISSN: 1566-0141. Vol. 20, p. 23-41, 2014. Joint with Esther B. del Brio and Javier Perote.

2014 “El uso de la distribución g-h en riesgo operativo”. In: Revista Contaduría y Administración ISSN: 0186-1042. Vol. 59, No. 1 pp. 123-148. División de Investigación de la Facultad de Contaduría y Administración de la UNAM.

2013 “Construcción de la distribución de pérdidas y el problema de agregación de riesgo operativo bajo modelos LDA: Una revisión”. In: Revista Ingenierías ISSN: 1692-3324. Vol. 12, No. 23 pp. 71 - 82. Universidad de Medellín.

2011 “Un estudio comparativo de algunos estimadores del índice de cola ξ”. In: Innovar ISSN: 0121-5051. Centro de Publicaciones Universidad Nacional De Colombia. Vol.40 No.21 p.17 - 34, 2011.

2010 “Cuantificación del Riesgo Operativo en Entidades Financieras en Colombia”. In: Cuadernos de Administración ISSN: 0120-3592 ed: Pontificia Universidad Javeriana. Vol.23 No.41 pp.185 - 211, 2010.

2010 “Estimadores del índice de cola y el valor en riesgo”. In: Cuadernos de Administración ISSN: 0120-4645. Facultad de Ciencias de la Administración Universidad Del Valle. No.44 pp.71 - 88, 2010.

ARTICLES IN PROFESSIONAL/ TRADE JOURNALS

2011 “CDS: relación con índices accionarios y medida de riesgo”. In: Ensayos Sobre Política Económica ISSN: 0120-4483 no. 64, p. 178 - 211, 2011. (Joint with León, Bernardo).

2010 “Una Propuesta de Creditmetrics y Expected Shortfall para Medición de Riesgo Crediticio”. In: Colombia. Revista Civilizar de Empresa y Economía ISSN: 2145-6194. Fondo De Publicaciones de la Universidad Sergio Arboleda. Vol.1 No.2 pp.104 - 125, 2010.

2010 “Consideraciones para la Estimación de Cuantiles Altos en el Riesgo Operativo”. In: Análisis - Revista del Mercado de Valores ISSN: 2215-9150 vol.1 No.1 p.181 - 216, 2010.