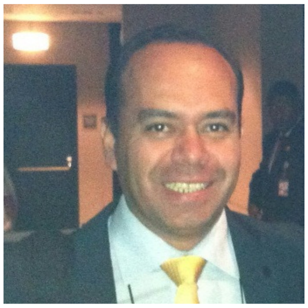

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Ph.D., in Management - Finance
HEC-Montreal QC- EAFIT.

Master in Financial Administration
Technological Institute of Monterrey
Mexico DF.

Finance Specialization
EAFIT University – Colombia

B.A. in Industrial Engineering
National University of Colombia

Biography

Positions

Since January 2012, Director of the Master Sc on Finance School of Economics and Finance, EAFIT University

Since May 2005, Professor of Finance at EAFIT University

Education

Dec 2011 PhD in Management Option -Finance,
HEC University, Montreal – EAFIT Colombia,

Thesis: “Three Essays on Risk Management in Electric Power Markets” **Magna cum Laude**.

July 2004 Master in Management and Finance,
Technological Institute of Monterrey – UNAB
México DF – Medellin, Colombia

"Viability of a Futures and Options Exchange for Energy Power Markets in Colombia"
Full A

December 97 Specialization in Finance, EAFIT University – Medellin Colombia,

August 94 Bachelor Degree in Industrial Engineering at National University of Colombia, Colombia.

Short CV

Javier O. Pantoja
Full Time Professor
Finance Department
School of Economics and Finance
EAFIT University

Research Areas

Areas

A. Model Setting, Calibration and Simulation
B. Pricing and Hedging Derivative Securities
C. Risk Management

Sectors

A. Interest Rates
B. Energy Commodities

Honors

Magna cum Laude Doctoral Thesis 2012

Academic Publications

Articles

"*Modelling Risk for Electric Power Markets*", *Journal of Administrative and Social Sciences,* Vol. 22, No. 44.

"*Estrategia de Cobertura con Contratos Forward en Mercados de Energía Eléctrica", with Trespalacios, A. and Rendon, J.* Academia, Revista Latinoamericana de Administración, ISSN Impreso: 1012-8255.

"*Dynamic estimation of an interest rate structure in Colombia, empirical analysis using the Kalman filter*", *Journal of Economics, Finance and Administrative Science, (*Forthcoming.)

"¿Son los precios forward sobre electricidad determinados racionalmente por los agentes del mercado eléctrico colombiano?", with Salazar, G. ADMINISTER, ISSN 1692-0279.

"Análisis del rendimiento de conveniencia para la toma de decisiones de cobertura de commodities: El caso del cobre", With Arias, L. Revista Emprendedorismo y Estrategia Organizacional, Ecuador. ISSN 1390-5910

"*Conditional Volatility of Colombian Governmental Fixed Income Securities as a predictor of short – Term returns*" Revista EIA, ISSN 1794-1237 No. 10 January 2009.

"*La empresa moderna en el marco de la corriente institucionalista*" Revista EIA, ISSN 1794-1237 Número 5 p. 71-84. Jun 2006

Visiting Positions

Doctoral program in Administrative Sciences.
International Finance and Risk Management Seminary
Culiacan - México, 2014,
Universidad de Occidente.

Doctoral program in Administrative Sciences.
Risk Seminary
Culiacan - México, 2013,
Universidad de Occidente.

Scientific Networking

Energisk.org

The research and consulting network in energy and commodity finance.

Member of the Academic Team

http://www.energisk.org/team.html

Teaching Areas

A. Derivatives Markets
B. Fixed Income Securities
C. Risk Management

Working papers

"Estimation of the convenience yield using stochastic modeling of futures contract prices", with Carlos Velasquez. 2013.

"Efectos de las restricciones de VaR sobre las coberturas en mercados eléctricos" with Trespalacios, A. and Rendon, 2013.

"Co-movements between Latin American and U.S. Stock Markets Is there any convergence after the financial crisis?" with Ramirez, A, 2013.

"Evaluación de los Márgenes Requeridos en un Mercado de Derivados de Energía Eléctrica" with Maradey, K. and Trespalacios, A., 2013.

"Optimal Static Hedging of Energy Price and Volume Risk: Closed-form Solution", 2013.

Professional Experience

Industrial Engineering program Chair
"Escuela de Ingeniería de Antioquia".
January 2002 to July 2005.
Medellin – Colombia.

Operational Manager.
"Productora de Hilados y tejidos UNICA S.A".
December 98 to November 2001.
Manizales – Colombia.

Operational Director
"Productora de Hilados y tejidos UNICA S.A".
September 1994 – January 1998
Manizales – Colombia

Operational Director.
"Compañía Forestal de Colombia, S.A".
August 1993 to September 1994
Manizales – Colombia