

Curriculum Vitae Juncal Cuñado

Contacto

Departamento de Economía
Profesora Catedrática en Economía Aplicada (3 sexenios de investigación)
Facultad de CC. Económicas y Empresariales
Universidad de Navarra
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Educación

Licenciatura en CC. Económicas y Empresariales (Sección Economía), Universidad de Navarra, 1993
Doctorado en Economía Aplicada, Universidad de Navarra, 1997. Premio extraordinario de doctorado, curso 1997-98
Master en Big Data, Título Propio, Universidad de Navarra, 2019

Líneas de investigación

Applied Econometrics, Energy Economics, Environmental Economics, Economics of Happiness, Financial Economics

Cargos académicos

Profesora Catedrática, Departamento de Economía, Universidad de Navarra, 2011- presente, con tres sexenios de investigación (1999-2004; 2005-2010; 2011-2016)
Directora, Programa de Doctorado en Economía y Empresa, Universidad de Navarra, 2012- presente
Miembro de la Comisión de la Evaluación de la Docencia (Ciencias Sociales), Universidad de Navarra, 2017- presente
Coordinadora de la Comisión de Calidad, Facultad de CC. Económicas y Empresariales, Universidad de Navarra, 2020-presente
Miembro de la Comisión de Calidad, Facultad de CC. Económicas y Empresariales, Universidad de Navarra, 2012-2020
Directora, Master in Economics and Finance, Universidad de Navarra, 2009-2012
Subdirectora, Departamento de Economía, Universidad de Navarra, 2009-2012
Profesora Titular Departamento de Economía, Universidad de Navarra, 2005-2011
Directora, Departamento de Métodos Cuantitativos, Universidad de Navarra, 2002-2005
Subdirectora, Departamento de Métodos Cuantitativos, Universidad de Navarra, 1999-2002; 2005-2009
Secretaria, Master in Economics and Finance, Universidad de Navarra, 2020-presente

Estancias de investigación internacionales

Honorary Research Associate, Smith School of Enterprise and the Environment, University of Oxford, August 2015-August 2016
Honorary Research Associate, Smith School of Enterprise and the Environment, University of Oxford, July-August 2014
Visiting Scholar, OXCARRE, Economics Department, University of Oxford, July-August 2013

Visiting Scholar, Economics Department, University of California San Diego, July-December 2012

Visiting Scholar, Economics Department, University of California San Diego, July-August 2010

Proyectos de investigación

Investigador Principal

“Commodity price returns and volatilities: main drivers, connectedness and macro-finance applications” (PID2020-114275GB-I00), Spanish Ministry of Science and Innovation, 01/09/2021-31/08/2024

“Oil and Other Commodity Prices, Economic Uncertainty, and their Interaction with Economics and Financial Variables. Policy Implications” (ECO2017-83183-R), Spanish Ministry of Economy, Industry and Competitiveness, 01/01/2018-31/12/2020

“Oil Price shocks and the European Union: Macroeconomic and Financial Impact”, (ECO2014-55496-R), Spanish Ministry of Economy, Industry and Competitiveness, 01/01/2015-31/12/2017

“Natural Disasters: the Role of Macroeconomic Variables, Geography and Institutions” (ECO2011-25422-R), Spanish Ministry of Economy, Industry and Competitiveness, 01/01/2012-31/12/2014

“Hispalink-Navarra. Regional Predictive Econometric Model, Integrated into the Hispalink Network”, Fundación Caja Navarra, 01/01/2015-31/12/2015

“HAPPINESS (HAPpiness, Political Institutions, Natural Environment and Space). A comparative of the influence of environmental conditions, environmental regimes and political context on subjective well-being”, EUROCORES Programme, European Science Foundation, 01/01/2010-31/12/2012

“Main Determinants of Quality of Life in Navarra”, Government of Navarra, Department of Education, 01/09/2008-31/08/2009

Investigador

“Analysis and Modelization of Different Types of Dependence in time Series” (SEJ2005-07657), Spanish Ministry of Science and Technology, 01/01/2006-31/12/2008

“Technology Market: Implications for the Growth of Regions”, Government of Navarra, Department of Education, 01/01/2003-31/12/2005

“Estimation of the Share of Wallet by Quantile Regression”, BBVA, 01/01/2010-31/06/2010

Actividades de Evaluación

Nacionales

Evaluadora para la ANEP (Agencia Nacional de Evaluación y Prospectiva), 2011-presente

Evaluadora para UNIBASQ (Agencia de Calidad del Sistema Universitario Vasco), 2017- presente, en distintos programas:

- Complementos Retributivos
- Evaluación Reconocimiento Internacionalización
- Renovación Acreditaciones

Evaluadora para ACPUA (Agencia de Calidad y Prospectiva Universitaria de Aragón), 2017-presente (grados, másters, programas de doctorado)

Evaluadora para AQUIB (Agencia de Calidad Universitaria de las Islas Baleares), 2020-presente

Evaluadora para ACCUEE (Agencia Canaria de Calidad Universitaria y Evaluación Educativa), 2020-presente

Miembro de la Comisión de la Comisión de la Evaluación de la Docencia (Ciencias Sociales), Universidad de Navarra, 2017- presente

Miembro de la Comisión de Ciencias Sociales y Jurídicas, AQU Catalunya, 2021- presente

Internacionales

Expert-Evaluator under the EC framework programme H2020, 2014
European Science Foundation, Pool of Peer Reviewers, 2010-2012
European Science Foundation, College of Expert Reviewers, 2016-present
Shota Rustaveli National Science Foundation, Research Grants to Young Scientists, Fundamental Research Grants and Applied Research Grants, 2019
Czech Science Foundation, Expert Reviewer, 2018-2021
Research Grants Council of Hong Kong, Reviewer for Competitive Research Funding Schemes, 2021

Dirección de tesis doctorales

Astrid Ayala, “Three Essays on Real and Nominal Macroeconomic Variables in Latin America”, Universidad de Navarra, 2010
Jorge Esteban León, “Subjective Survival Probabilities and their Role in Labour Supply Decisions”, Universidad de Navarra, 2012
Borja Balparda, “Four Essays on Economic Issues in African Countries”, University of Navarra, 2015
Eugenio Gómez, “Impact Assessment of Ethics Programs in Organizations”, Universidad de Navarra, 2020
Cristina Berechet, “Essays on Fiscal Competitive Indexes and their Impact on Economic Growth”, en proceso
Juan Francisco Rumbela, “Essays on Economic Policies in Ecuador”, en proceso
Nadia Allemand, “Three Essays on Green Finance”, en proceso
Conrado García Montiel, “Dynamic Pricing in the banking sector”

Proyectos de innovación docente

Investigador Principal

“Trabajos aplicados en economía”, Facultad de CC. Económicas y Empresariales, Universidad de Navarra, 2010-11

Investigador

“Incorporando las metas del desarrollo sostenible en la formación de economía y empresa”, Facultad de CC. Económicas y Empresariales, Universidad de Navarra, cursos 2019-20, y 2020-21.
“La mejor manera de aprender es enseñando”, Facultad de CC. Económicas y Empresariales, Universidad de Navarra, 2019-2020.

Publicaciones (últimos 6 años)

Antonakakis, N., Cunado, J., Filis, G., Gabauer, D., Perez de Gracia, F., 2020. Oil and asset classes implied volatilities: Investment strategies and hedging effectiveness. *Energy Economics* 91.
Salisu, A., Cunado, J., Isah, K., Gupta, R., 2020. Oil price and exchange rate behaviour of the BRICS. *Emerging Markets Finance and Trade*, forthcoming.
Hkiri, B., Cunado, J., Balcilar, M., Gupta, R., 2020. Time-varying relationship between conventional and unconventional monetary policies and risk aversion: International evidence from time and frequency domains. *Empirical Economics*, forthcoming.
Nasreen, S., Tiwari, A., Cunado, J., Wohar, M.E., 2020. Dynamic connectedness between oil prices and stock returns of clean energy and technology companies. *Journal of Cleaner Production*, forthcoming.
Innocenti, S., Clark, G., McGill, S., Cunado, J., 2020. The effect of past health events on intentions to purchase insurance: Evidence from 11 countries. *Journal of Economic Psychology*, forthcoming.

- Ji, Q., Liu, B.Y., Cunado, J., Gupta, R., 2020. Risk Spillover between the US and the Remaining G7 Stock Markets using time-varying Copulas with Markov Switching: Evidence from over a Century of Data. *The North American Journal of Economics and Finance*, forthcoming.
- Boubaker, H., Cunado, J., Gil-Alana, L.A., Gupta, R., 2020. Global crises and gold as a safe haven: Evidence from over seven and a half centuries of data. *Physica A: Statistical Mechanics and its Applications*, forthcoming.
- Tiwari, A., Abdunasser, H., Cunado, J., Gupta, R., 2019. Oil price-inflation pass-through in the United States over 2871 to 2018: A wavelet coherency analysis. *Structural Change and Economic Dynamics* 50, 51-55.
- Cunado, J., Lau, C., Gupta, R., Sheng, X., 2019. Time-Varying Impact of Geopolitical Risks on Oil Prices. *Defence and Peace Economics*, forthcoming.
- Cunado, J., Gil-Alana, L.A., Gupta, R., 2019. Persistence in Trends and Cycles of Gold and Silver Prices: Evidence from Historical Data. *Physica A: Statistical Mechanics and its Applications* 514, 345-354.
- Antonakakis, N., Cunado, J., Gupta, R., Segnon, M., 2019. Revisiting the Twin Deficits Hypothesis: A Quantile Cointegration Analysis over the Period 1791-2013. *Journal of Applied Economics* 22(1), 116-130.
- Tiwari, A., Cunado, J., Gupta, R., Wohar, M., 2019. Are Stock Returns an Inflation Hedge for the UK? Evidence from a Wavelet Analysis using over Three Centuries of Data. *Studies in Nonlinear Dynamics & Econometrics* 23(3).
- Plakandaras, V., Cunado, J., Gupta, R., Wohar, M., 2018. Do Leading Indicators Forecast US Recessions? A Nonlinear Re-evaluation using Historical Data. *International Finance* 20(3), 289-316.
- Tiwari, A., Cunado, J., Gupta, R., Wohar, M., 2018. Volatility Spillovers across Global Asset Classes: Evidence from Time and Frequency Domains. *The Quarterly Review of Economics and Finance* 70.
- Clark, G., McGill, S., Cunado, J., 2018. Migrant Workers, Self-Reliance, and the Propensity to Hold Income Protection Insurance by Country of Residence. *Geographical Research* 56(2), 139-156.
- Antonakakis, N., Cunado, J., Gabauer, D., Fillis, G., Perez de Gracia, F., 2018. Oil Volatility, Oil and Gas Firms and Portfolio Diversification. *Energy Economics* 70, 499-515.
- Clark, G., McGill, S., Cunado, J., 2018. Understanding Income Protection Gaps: Awareness, Behaviour, Choices. *University of Oxford and Zurich Report*.
- Antonakakis, N., Cunado, J., Fillis, G., Perez de Gracia, F., 2017. Oil Dependence, Quality of Political Institutions and Economic Growth: A Panel VAR Approach. *Resources Policy* 53, 147-163.
- Antonakakis, N., Chang, T., Cunado, J., Gupta, R., 2017. The Relationship between Commodity Markets and Commodity Mutual Funds: A Wavelet-based Analysis. *Finance Research Letters* 24, 1-9.
- Redin, D., Rodriguez, I., Cunado, J., Perez de Gracia, F., 2017. Oil Prices and Economic Activity: Evidence for G7 Economies based on a Wavelet Approach. *Applied Economics Letters* 25(5), 1-4.
- Antonakakis, N., Christou, C., Cunado, J., Gupta, R., 2017. Convergence Patterns in Sovereign Bond Yield Spreads: Evidence from the Euro Area. *Journal of International Financial Markets, Institutions and Money* 49, 129-139.
- Gil-Alana, L.A., Cunado, J., Gupta, R., 2017. Evidence of Persistence in US Short and Long Term Interest Rates using Long Span of Monthly and Annual Data. *Journal of Policy Modeling* 39(5), 775-789.
- Caporale, G., Cunado, J., Gil-Alana, L.A., Gupta, R., 2018. The Relationship between Healthcare Expenditure and Disposable Personal Income in the US States: A Fractional Integration and Cointegration Analysis. *Empirical Economics* 55, 913-935.
- Gil-Alana, L.A., Cunado, J., Gupta, R., 2016. Persistence, Mean Reversion and Non-linearities in CO₂ emissions: Evidence from the BRICS and the G7 countries. *Environmental and Resource Economics* 67(4), 869-883.
- Zerihun, M., Cunado, J., Gupta, R., 2017. Are Health Expenditures and Personal Disposable Income Characterized by Asymmetric Behaviour? Evidence from US State Level Data. *Social Indicators Research* 131, 527-542.

- Gil-Alana, L.A., Cunado, J., Gupta, R., 2017. Persistence, Mean Reversion and Non-Linearities in Infant Mortality Rates. *Social Indicators Research* 131, 393-405.
- Antonakakis, N., Cunado, J., Gil-Alana, Gupta, R., 2016. Is Inflation Persistence Different in Reality? *Economics Letters* 148, 55-58.
- Ayala, A., Blazek, S., Cunado, J., Gil-Alana, L.A., 2016. Regime-Switching Purchasing Power Parity in Latin America: Monte Carlo Unit Root Tests with Dynamic Conditional Score”, *Applied Economics* 48, 2675-2696.
- Cunado, J., Jo, S. and Perez de Gracia, F., 2015. Macroeconomic impacts of oil price shocks in Asian economies. *Energy Policy* 86, 867-879.
- Cunado, J., Perez de Gracia, F., 2014. Oil price shocks and stock market returns: Evidence for some European countries. *Energy Economics* 42, 365-377.
- Cunado, J., Ferreira, S., 2014. The macroeconomic impacts of natural disasters: the case of floods. *Land Economics* 89, 577-596.