FACULTAD DE ECONOMÍA
Y ADMINISTRACIÓN
PONTIFICIA UNIVERSIDAD CATÓLICA DE CHILE

CURRICULUM VITAE

Jaime Casassus
Associate Teaching Professor, Special Track
Institute of Economics, Pontificia Universidad Católica de Chile
Email: jcasassus@uc.cl

I. Education

- Ph.D. in Finance, Carnegie Mellon University, 2004
- M.Sc. in Finance, Carnegie Mellon University, 2001
- M.Sc. in Industrial Engineering, Pontificia Universidad Católica de Chile, 1996
- B.Sc. in Engineering (Computer Science), Pontificia Universidad Católica de Chile, 1993

II. Academic Positions

- Associate Professor, Pontificia Universidad Católica de Chile, 2011–Present
- Assistant Professor, Pontificia Universidad Católica de Chile, 2004–2011
- Lecturer, Pontificia Universidad Católica de Chile, 1997–2004
- Visiting Assistant Professor, Macquarie University, 2019
- Visiting Assistant Professor, Haas School of Business, UC Berkeley, 2006–2007

III. Recent Research and Publications

- Equilibrium Commodity Prices with Irreversible Investment and Non-linear Technologies (2018), with Pierre Collin-Dufresne and Bryan Routledge, Journal of Banking & Finance, vol.95, 2018, 128-147.
- Maximal Gaussian Affine Models for Multiple Commodities: A Note (2015), with Peng Liu and Ke Tang, Journal of Futures Markets, vol.35, no.1, 75-86.
- Economic Linkages, Relative Scarcity, and Commodity Futures Returns (2013), with Peng Liu and Ke Tang, Review of Financial Studies, vol.26, no.5, 1324-1362.

Working Papers

- Real Estate Prices and Inflation: An Equilibrium Approach (August 2020), with Peng Liu and Arturo Zacharias.
- The Economic Impact of Oil on Industry Portfolios (June 2017), with Freddy Higuera.

- Adjusted Money's Worth Ratios in Life Annuities (January 2017), with Eduardo Walker.

IV. Consulting

- Consultant, Chilean Association of Banks and Financial Institutions, 2016-2018.
- Consultant, Chilean Securities and Insurance Commission, 2013.
- Consultant, Ministry of Finance, Chilean Government, 2013.
- Consultant, EuroAmerica, Chile, 2012.
- Consultant, Ministry of Finance, Chilean Government, 2011.
- Consultant, Chilean Securities and Insurance Commission, 2010.
- Consultant, ACF Minera, 2009.

V. Teaching Activities

Universidad Católica de Chile

- Financial Markets, (EAE-3301), 2018-2024.
- Topics in Financial Economics, (EAE-378D), 2010, 2012-2014.
- Econometrics I, (EAE-250A), 2010, 2012-2024.
- Mathematical Applications to Business and Economics (EAF2010), 2024.
- Mathematics for Economists, (EAE-319B), 2010-2023.
- MSc, Fundamentals of Finance, (IND-3310), 2006-2009.
- MSc, Financial Management, (IND-3410), 2006-2009.
- Workshop on Applied Finance (ICS-2532), 2005-2009.
- Finance (ICS-3532), 1997-1999, 2004-2009.
- Seminar in Empirical Finance (ICS-3551), 2005.
- Applied Econometrics (ICS-2562), 2008-2009.
- Diplomados: Estadística para Economía (Honduras, 2022), Econometría (Nicaragua, 2023).

University of California, Berkeley

- PhD, Dynamic Asset Pricing (239B), 2006-2007.
- MBA, Futures and Option Markets (236A), 2006.
- MFE, Stochastic Calculus for Finance (230Q), 2006-2007.

VI. Institutional Service

- Graduate Programs Director, Instituto de Economía, 2015-2019.
- Research Director, Instituto de Economía, 2015.

- Faculty Council Representative, Instituto de Economía, Universidad Católica de Chile, 2012-2017.

VII. Board Membership

- Board Member and Investment Committee Member, Combanc Cámara de Compensación de Pagos de Alto Valor S.A., 2024-Present.
- Board Member, Imerc Servicios de Infraestructura de Mercado OTC S.A., 2024-Present.
- Board Member, Risk Committee Member and Investment Committee Member, Comder Contraparte Central S.A., 2024-Present.

VIII. Honors and Awards

- Award For Excellence in Teaching, Instituto de Economía, Universidad Católica de Chile, 2021-2022.
- Award For Excellence in Teaching, Instituto de Economía, Universidad Católica de Chile, 2019-2020.
- Energy and Commodity Finance Conference best paper award, 2016, The Economic Impact of Oil on Industry Portfolios.
- Award For Excellence in Teaching (PRED), Universidad Católica de Chile, 2015.
- EBES best paper award, 2012, Long-Term Economic Relationships and Correlation Structure in Commodity Markets.
- Award For Excellence in Research, Engineering, Universidad Católica de Chile, 2007.
- Award For Excellence in Teaching, Engineering, Universidad Católica de Chile, 2005.
- Carnegie Bosch Institute Fellowship Award, 2003-2004.
- William Larimer Mellon Fellowship, Carnegie Mellon University, 2002-2003.
- Beca Presidente de la República, MIDEPLAN, Chile, 1999-2002.
- Beca Matrícula de Honor, Universidad Católica de Chile, 1989.

IX. Refereeing

- Journal of Finance, Review of Financial Studies, Journal of Financial Economics, Journal of Political Economy, Management Science, Operations Research, Review of Finance, Journal of Financial and Quantitative Analysis, Journal of Economic Theory, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of Commodity Markets, Journal of Banking & Finance, Journal of Money, Credit and Banking, Energy Economics, Quantitative Finance, European Journal of Finance, European Financial Management, Journal of Futures Markets, International Review of Economics & Finance, Applied Mathematical Finance, Studies in Nonlinear Dynamics & Econometrics, ABANTE, Latin American Journal of Economics, FONDECYT-Chile.