

# JULIANA MALAGÓN

Associate Professor | Finance Area

Joined the School in 2016

## ACADEMIC BACKGROUND

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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

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### Courses Taught in Recent Years

#### Graduate

- Corporate Finance (Master in 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

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2021 – to date	Associate professor. UASM. Bogotá, Colombia.
2016 – 2021	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

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- Empirical Studies on Financial Markets
- Wavelets
- Portfolio Choice and Asset Allocation
- Idiosyncratic Risk
- Asset Pricing

## PUBLICATIONS

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### Articles in Academic Journals

- 2022                      Mantilla D, Malagon J, Aldana J. (2022) Can the Portfolio Excess Growth Rate Explain The Predictive Power of Idiosyncratic Volatility? Finance Research Letters (ISSN 1544-6123) 47 (Part A), pp. NA-102577.
- 2022                      Nie J, Malagon J, Williams J. (2022) The impact of high-speed quoting on execution risk dynamics: Evidence from interest rate futures markets. Journal of futures markets (ISSN 0270-7314) 42 (-), pp. 1434-1465.
- 2021                      Knoll M, Götz M, Adriasola E, Al-Atwi A, Arenas A, Atitsogbe K, Barrett S, Bhattacharjee A, Blanco N, Bogilović S, Bollmann G, Bosak J, Bulut C, Carter M, Cerne M, Chui S, Di Marco D, Duden G, Elsev V, Fujimura M, Gatti P, Ghislieri C, Giessner S, Hino K, Hofmans J, Jønsson T, Kazimna P, Lowe K, Malagon J, Mohebbi H, Montgomery A, Monzani L, Nederveen Pieterse A, Ngoma M, O'Shea D, Lundsgaard C, Ozeren E, Pickett J, Rangkuti AA, Retowski S, Ardabili FS, Shaukat R, Silva S, Šimunić A, Steffens N, Sultanova F, Szücs D, Tavares S, Tipandjan A, van Dick R, Vasiljevic D, Wong S I, Zacher H. (2021) International Differences in Employee Silence Motives: Scale Validation, Prevalence, and Relationships with Culture Characteristics across 33 Countries. Journal of Organizational Behavior (ISSN 08943796) 42 (-), pp. 619-648.
- 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

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- 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?” 2nd 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?” XXth Finance Forum. Oviedo, Spain. November 2012.
- 2011 “Time Horizon Trading and the Idiosyncratic Risk Puzzle”. 9th Annual International Conference on Finance. Athens, Greece. July 2011.
- 2011 “Time Horizon Trading and the Idiosyncratic Risk Puzzle” XIXth Finance Forum. Granada, Spain. November 2011.

## PARTICIPATION IN BOARDS, COMMITTEES AND ASSOCIATIONS

- 2017 – to date Editorial Board. ODEON (ISSN: 1794-1113; e-ISSN: 2346-2140).