

NORMALIZED CV

REGISTRATION NUM.: 01772

SURNAME: MARTÍNEZ IBÁÑEZ

NAME: OSCAR

GENDER: Man

ID number: 14608011 DATE OF BIRTH: 01/06/1973

Number of employee:

Personal address: Cabanes nº 28 Principal 2

City: Barcelona

POSTAL CODE: 08004

PHONE NUMBER: 615 793 342

SPECIALIZATION (UNESCO CODES):

## ACADEMIC TRAINING

<u>Bachelors Degree</u>	<u>Center</u>	<u>Date</u>
Economia	Universidad del País Vasco	1996
<u>Doctorate</u>	<u>Center</u>	<u>Date</u>
Economia	Universidad Carlos III de Madrid	2005

THESIS DIRECTOR:

ACTUAL PROFESSIONAL SITUATION AND STARTING DATE: Professorat Col·laborador Permanent - 20/04/2007

ORGANIZATION: Universitat Rovira i Virgili

Center: #ANG#Facultat de Ciències Econòmiques i Empresariales

DEPT./SECT./STR. UNIT: Department of Economics

POSTAL ADDRESS: avda de la Universitat, 1 ( Reus - 43204 )

PHONE NUMBER (Add number and extension): 977759850 ext.

CONTRACT STAFF SCHOLARSHIP HOLDER TEMPORARY LEAVE 

OTHER SITUATION:.....

a) FULL TIME DEDICATION: b) PART TIME 

SPECIFY:

## PREVIOUS SCIENTIFIC AND/OR TEACHING ACTIVITIES

<u>Activity</u>	<u>Center/Institution</u>	<u>Dates</u>
Professor ajudant d'E.Uni	Universidad Carlos III de Madrid	09/1996 - 02/1998
Professor ajudant d'Univ.	Universidad Carlos III de Madrid	04/2002 - 03/2004

## Languages of scientific interest (Regular, Sufficient, Well)

<u>Language</u>	<u>Speak</u>	<u>Read</u>	<u>Write</u>
**Castellà	Well	Well	Well
**Anglès	Well	Well	Well

DATE OF FULFILLMENT: 09/03/2011

SIGN:

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**JOURNAL PUBLICATIONS**

(do not include neither proceedings nor Conference abstracts)

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**Authors (signature):** Martínez, O.; Olmo, J.

**Title:** A nonlinear Threshold model for the dependence of extremes of stationary sequences.

**Journal:** Document de Treball del Departament d'Economia. URV

**Number or authors:** 2

**Volume:** --- **Number:** 2/2008 **Pages, Initial:** --- **final:** --- **Year:** 2008 **Place of publication:** (SPAIN) **ISSN:**

--- **Legal Deposit:** ---

**Key:** \*\*Article **article code:** 512164 **Order:** 001

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**Authors (signature):** Gonzalo, J.; Martínez, O.

**Title:** Large shocks vs. small shocks. (Or does size matter? May be so.)

**Journal:** Journal of Econometrics

**Number or authors:** 2

**Volume:** 135 **Number:** 1-2 **Pages, Initial:** 311 **final:** 347 **Year:** 2006 **Place of publication:** Lausanne (NETHERLANDS) **ISSN:** 0304-4076 **Legal Deposit:** ---

**Key:** \*\*Article **article code:** 507317 **Order:** 002

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**Authors (signature):** Martínez, O.; Gonzalo, J.

**Title:** Threshold Integrated Moving Average Models

**Journal:** Working Paper de la Universidad Carlos III de Madrid

**Number or authors:** 2

**Volume:** --- **Number:** --- **Pages, Initial:** --- **final:** --- **Year:** 2002 **Place of publication:** (SPAIN) **ISSN:** ---

**Legal Deposit:** ---

**Key:** \*\*Article **article code:** 505781 **Order:** 003

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**RESEARCH STAYS ABROAD**(longer than 4 weeks)

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**Center:** Oxford University, Department of Economics**Place:** Oxford **Country:** ENGLAND **Year:** 2000 **Duration:** 02M**Issue:** Department of Economics**Key:** \*\*Doctorand

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**Center:** Exeter University, School of Business and Economics**Place:** Exeter **Country:** ENGLAND **Year:** 2006 **Duration:** 03M**Issue:** Nonlinear models.**Key:** \*\*Convidat

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**OTHER ACTIVITIES ON SCIENCE, TECHNICS OR ACADEMICS**

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**Activity:** Stochastic processes and Goodness-of-Fit. Departamento de Estadística y Econometría, Universidad Carlos III de Madrid

**Dates:** 03/2003 - 03/2003

**Broad field:** \*\*Nacional

**Classification:** \*\*Cursos i Seminaris Rebut

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**Activity:** Bootstrapping. Department of Economics, University of Aarhus

**Dates:** 05/1999 - 05/1999

**Broad field:** \*\*Internacional

**Classification:** \*\*Cursos i Seminaris Rebut

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**Activity:** Curso de Econometría Financiera. Universidad Carlos III. Instituto Flores de Lemus.

**Dates:** 06/1998 - 06/1998

**Broad field:** \*\*Nacional

**Classification:** \*\*Cursos i Seminaris Rebut

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**Activity:** Beca FPI per a la realització de Tesis doctoral.

**Dates:** 02/1998 - 02/2002

**Broad field:**

**Classification:** \*\*Beques

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**Activity:** Beca de col·laboració, Departament d'Estadística i Econometria. Universidad del País Vasco

**Dates:** 1996 - 1997

**Broad field:** \*\*Nacional

**Classification:** \*\*Beques

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**LECTURES**

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**Title:** Asymmetries and Persistence

**Place:** Exeter **Country:** ENGLAND **Date:** 15/11/2006

**Name of the event:** Seminario, School of Business and Economics.

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**Title:** Asymmetries in Persistence: Permanent vs Transitory

**Place:** London **Country:** ENGLAND **Date:** 29/11/2006

**Name of the event:** Seminario, Department of Economics, City University.

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**Title:** Large Shocks vs Small shocks (Does size matter? Maybe so).

**Place:** Bilbao **Country:** SPAIN **Date:** 06/2005

**Name of the event:** Seminario, Departamento de Estadística y Econometría, Universidad del País Vasco.

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**Title:** Asimetrías y Persistencia.

**Place:** Madrid **Country:** SPAIN **Date:** 06/2005

**Name of the event:** Seminario, Departamento de Economía, Universidad Autónoma de Madrid.

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**CONFERENCES**
(Presentation of Contributions)

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**Authors:** Martínez, O. Olmo, J.**Title:** A nonlinear threshold model for the dependence of extremes of stationary sequences.**Kind of participation:** \*\*Presentació de comunicació**Conference:** ESEM, Econometric Society European Meeting**Publication:****Number or authors:** 2**Place of celebration:** Barcelona (SPAIN) **Year:** 2009**code:** 052868 **Order:** 001**Authors:** Martínez, O.**Title:** A new way of measuring the quality of stock market**Kind of participation:** \*\*Presentació de comunicació**Conference:** 2nd International Workshop on Computational and Financial Econometrics (CFE<sub>08</sub>) 19-21 de Junio 2008.**Publication:****Number or authors:** 1**Place of celebration:** Neuchâtel (SWITZERLAND) **Year:** 2008**code:** 050071 **Order:** 002**Authors:** Gonzalo, J.; Martínez, O.**Title:** Shocks (Let's try to identify them)**Kind of participation:** \*\*Presentació de comunicació**Conference:** Far Eastern and South Asian Meeting of the Econometric Society, FEMES 2008. 16-18 de Julio.**Publication:****Number or authors:** 2**Place of celebration:** Singapore (SINGAPORE) **Year:** 2008**code:** 050072 **Order:** 003**Authors:** Martínez, O. Olmo, J.**Title:** A nonlinear threshold model for the dependence of extremes of stationary sequences.**Kind of participation:** \*\*Presentació de comunicació**Conference:** XXXII Simposio de Análisis Económico**Publication:****Number or authors:** 2**Place of celebration:** Granada (SPAIN) **Year:** 2007**code:** 047956 **Order:** 005**Authors:** Gonzalo, J.; Martínez, O.**Title:** SHOCKS (Do You Want to Identify Them?)**Kind of participation:** \*\*Presentació de comunicació**Conference:** NBER-NSF Time Series**Publication:****Number or authors:** 2**Place of celebration:** Iowa (UNITED STATES) **Year:** 2007**code:** 048386 **Order:** 006**Authors:** Martínez, O. Gonzalo, J.**Title:** Threshold Integrated Moving Average**Kind of participation:** \*\*Presentació de comunicació**Conference:** 14th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, March 24-25**Publication:****Number or authors:****Place of celebration:** St. Louis (UNITED STATES) **Year:** 2006**code:** 043336 **Order:** 007

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**Authors:** Martínez, O. Gonzalo, J.  
**Title:** Threshold Integrated Moving Average  
**Kind of participation:** \*\*Presentació de comunicació  
**Conference:** EEA-ESEM 2006 (Econometric Society European Meeting)  
**Publication:**  
**Number or authors:**  
**Place of celebration:** Viena (AUSTRIA) **Year:** 2006  
**code:** 043618 **Order:** 008

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**Authors:** Martínez, O.,Gonzalo J.  
**Title:** 'Threshold Integrated Moving Average Models'.  
**Kind of participation:** \*\*Presentació de comunicació  
**Conference:** Workshop on Nonlinear and Nonstationary Time Series, 19-20 de Septiembre  
**Publication:**  
**Number or authors:**  
**Place of celebration:** Kaiserslauten (GERMANY) **Year:** 2005  
**code:** 042886 **Order:** 009

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**Authors:** Gonzalo, J.; Martínez. O.  
**Title:** Large Shocks vs Small Shocks (or Does size matter? Maybe so)  
**Kind of participation:** \*\*Presentació de comunicació  
**Conference:** XXIX Simposio de Análisis Económico  
**Publication:**  
**Number or authors:**  
**Place of celebration:** Pamplona (SPAIN) **Year:** 2004  
**code:** 040504 **Order:** 011

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**Authors:** Martínez, O.  
**Title:** Asymmetries in Persistence: Permanent vs Transitory  
**Kind of participation:** \*\*Presentació de comunicació  
**Conference:** XXIX Simposio de Análisis Económico  
**Publication:**  
**Number or authors:**  
**Place of celebration:** Pamplona (SPAIN) **Year:** 2004  
**code:** 040505 **Order:** 012

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**Authors:** Gonzalo, J.; Martínez, O.  
**Title:** Threshold Integrated Moving Average Models (Does size matter? Maybe so)  
**Kind of participation:** \*\*Presentació de comunicació  
**Conference:** ESEM 2003 (Econometric Society European Meeting)  
**Publication:**  
**Number or authors:**  
**Place of celebration:** Estocolm (SWEDEN) **Year:** 2003  
**code:** 040502 **Order:** 013

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**Authors:** Gonzalo, J.; Martínez, O.  
**Title:** Threshold Integrated Moving Average Models (Does size matter? Maybe so)  
**Kind of participation:** \*\*Presentació de comunicació  
**Conference:** XXVIII Simposio de Análisis Económico  
**Publication:**  
**Number or authors:**  
**Place of celebration:** Sevilla (SPAIN) **Year:** 2003  
**code:** 040503 **Order:** 014

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**RESEARCH PROJECTS AND CONTRACTS**


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**Title of the project / contract:** Persistencia, asimetrías y riesgo en modelos economicos: una economía de tipo Threshold

**Kind of contract/Program:** Programa Nacional de Ciencias Sociales, Económicas y Jurídicas

**Financing Firm/administration:** Ministerio de Educación y Ciencia

**Institutions participating:** ---

**Number of the project / contract:** 2007/04325/001 **Amount:** --- **Duration, since:** 2008 **Until:** 2011

**Main researcher:** Jesus Gonzalo

**Number of researchers participating:** ---

**Keywords:**

**Code of the project / contract:** 012703 **Order:** 001

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**Title of the project / contract:** Localización y Dinámica Industrial: 'nuevos' modelos para 'viejas' cuestiones.

**Kind of contract/Program:** Programa Nacional de Ciencias Sociales, Económicas y Jurídicas

**Financing Firm/administration:** Ministerio de Educación y Ciencia

**Institutions participating:** ---

**Number of the project / contract:** SEJ2007-64605-ECON **Amount:** 33.600,00 **Duration, since:** 2007 **Until:** 2010

**Main researcher:** Miguel Carlos Manjón Antolín

**Number of researchers participating:** 4

**Keywords:** Dinàmica industrial / modelos econométricos / Localización industrial

**Code of the project / contract:** 011123 **Order:** 002

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**Title of the project / contract:** Asimetrías y persistencia en modelos económicos: la economía tipo threshold

**Kind of contract/Program:** Programa Nacional de Ciencias Sociales, Económicas y Jurídicas

**Financing Firm/administration:** Dirección General de Ciencia y Tecnología

**Institutions participating:** ---

**Number of the project / contract:** sej2004-04101 **Amount:** --- **Duration, since:** 2004 **Until:** 2007

**Main researcher:** Jesus Gonzalo

**Number of researchers participating:** ---

**Keywords:**

**Code of the project / contract:** 009509 **Order:** 003

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**Title of the project / contract:** Economía de Internet. Efectos sobre el crecimiento y Bienestar Económicos.

**Kind of contract/Program:** Programa Nacional de Ciencias Sociales, Económicas y Jurídicas

**Financing Firm/administration:** Dirección General de Ciencia y Tecnología

**Institutions participating:** ---

**Number of the project / contract:** SEC2002-0890 **Amount:** --- **Duration, since:** 2002 **Until:** 2004

**Main researcher:** Jesús Gonzalo Muñoz

**Number of researchers participating:** ---

**Keywords:**

**Code of the project / contract:** 008613 **Order:** 004

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**Title of the project / contract:** Persistencia, Asimetrías y Volatilidad

**Kind of contract/Program:** Programa Nacional de Ciencias Sociales, Económicas y Jurídicas

**Financing Firm/administration:** Dirección General de Ciencia y Tecnología

**Institutions participating:** ---

**Number of the project / contract:** --- **Amount:** --- **Duration, since:** 1998 **Until:** 2001

**Main researcher:** Juan José Dolado

**Number of researchers participating:** ---

**Keywords:**

**Code of the project / contract:** 008612 **Order:** 005

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**OTHER MERITS, ACHIEVEMENTS OR COMMENTS YOU WANT TO CERTIFY**

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**#ANG#Mèrits no classificats****Experiencia Docente**

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**Asignatura:** Probabilidad**Titulación:** CC y TT Estadísticas**Universidad:** Carlos III de Madrid**Cursos:** 97-98,98-99

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**Asignatura:** Introducción a la Estadística**Titulación:** Economía, Adm. y Dir. Empresas**Universidad:** Carlos III de Madrid**Cursos:** 97-98,98-99,02-03

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**Asignatura:** Econometria I**Titulación:** Doctorado en Economía**Universidad:** Carlos III de Madrid**Cursos:** 00-01,01-02

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**Asignatura:** Series Temporales**Titulación:** Master en Economía Industrial**Universidad:** Carlos III de Madrid**Cursos:** 01-02,02-03,03-04

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**Asignatura:** Econometria I**Titulación:** Economía, Adm. y Dir. Empresas**Universidad:** Carlos III de Madrid

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**Cursos:** 02-03,03-04

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**Asignatura:** Econometria II

**Titulación:** Adm. y Dir. Empresas

**Universidad:** Rovira i Virgili

**Cursos:** 04-05

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**Asignatura:** Mercados Financieros

**Titulación:** Master en Adm. y Dir. Empresas

**Universidad:** Master IUP.

**Cursos:** 04-05

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### Formación para la Docencia

- Jornadas de Innovación Docente, Universidad Carlos III de Madrid.
- Curso de docencia virtual (Instituto Universitario de Postgrado, IUP).