

José Gabriel Astaíza-Gómez

October 12, 2023

Interests: Finance, Applied Statistics, Behavioral Economics and Information Economics.

Current Position

Assistant Professor
School of Finance, Economics and Government
Universidad EAFIT
Medellín, Colombia

Personal Information

Citizenship: Colombia.
<https://jogaasgo.netlify.app/>

Education

Ph.D. in Economics, Universidad del Rosario, Bogotá, Colombia.
Thesis: Essays On Equity Research and Informational Decisions.
Supervisors:
Professor Jorge Flórez, Universidad del Rosario.
Professor Karoll Gómez, Universidad Nacional de Colombia.
Defense Date: June, 2021.

Visiting PhD student, Toulouse School of Economics, 2019 (January-July).
Supervisor:
Professor Sébastien Pouget.

Master in Economics, Universidad del Rosario, 2018.

Master in Financial Management, Universidad EAFIT, 2013.

Bachelor in Economics, Universidad del Cauca, 2009.

Working Papers

Signal Strength, Conflicting Signals and Beliefs Updating: Evidence From Sell-Side Analysts' Forecasts.

The Effects of Investors' Information Acquisition On Sell-Side Analysts Forecast Bias (with Karoll Gómez).

Research Work in Progress

Asset Demand and Investor Preferences (with Jorge Flórez and Karoll Gómez).

Investors' Information Choice.

Teaching Experience

Graduate Courses:

Time Series Econometrics (2023S2), Master's in Economics. Universidad EAFIT.
Advanced Investment Theory (2022), Master's in Finance. Universidad ICESI.
Financial Macroeconomics (2021-2022), Master's in Applied Economics. Universidad del Valle.
TA Research Project Seminar (2018), Master's in Quantitative Finance. Universidad del Rosario.
Seminar in Research Topics in Accounting and Finance (2017), Master's in Accounting and Finance. Universidad del Cauca.
Finance (2014), Certificate (Especialización) in Project Design. Universidad del Cauca.

Undergraduate Courses:

Financial Mathematics (2022S2-2023S2), Econometrics (2023S1-S2), Time Series (2023S2). Universidad EAFIT.
Investments (2017S1, 2017S2). Universidad del Rosario.
Macroeconomics II (2022S1), Universidad del Valle.
Econometrics II (2020), Macroeconomics I (2020, 2019, 2014, 2013), Macroeconomics II (2014, 2013), Finance III (2014), Finance II (2014), Microeconomics II (2014, 2013, 2012), Microeconomics I (2014, 2013, 2011), among others. Universidad del Cauca.

Other Teaching Experience

Uniautónoma del Cauca, FUP, Universidad Cooperativa de Colombia.

Seminar and Conference Presentations:

2023: Elsevier Finance Conference (FGV EBAPE, Rio. Accepted for presentation); Economics Research Seminar (Universidad del Valle, Cali); **2022:** CID Research Seminar (Universidad Nacional de Colombia, Bogotá); Research Seminar (Universidad EAFIT, Medellín); **2021:** Research Seminar (Universidad ICESI-FCAE, Cali); Finance workshop (CESA, Bogotá, virtual seminar); **2020:** Industrial Organization workshop (Universidad del Rosario, Bogotá, virtual seminar); Coloquio Nacional de Estudiantes Doctorales en Economía (Medellín, virtual seminar); **2019:** Finance PhD workshop (Toulouse School of Economics, France); Applied microeconomics workshop (Universidad del Rosario, Bogotá); Finance workshop (Universidad Javeriana, Bogotá); **2017:** Research day (Universidad del Rosario, Bogotá); Finance workshop (Colegio de Estudios Superiores de Administración, Bogotá); **2018:** Industrial Organization workshop (Universidad del Rosario, Bogotá); **2008:** Congreso Nacional de Estudiantes de Economía (Universidad del Norte, Barranquilla)

Awards and Fellowships

Call for Internal Research Projects, Office for Science, Technology and Innovation, Universidad EAFIT, 2023-2024.
Colciencias (Colombian Department for Science and Research Promotion) Graduate Student Scholarship, 2015-2021.
Magna Cum Laude on Master's Thesis, Universidad del Rosario, 2018.
Jesús Antonio Bejarano Award, Fenadeco (National Federation of Economics Students), Barranquilla, Colombia, 2008.

Other Academic Activities

Contests:

Econometric Game 2021 with URosario's team.

Research Assistant

Universidad del Rosario, 2019 (February-July).

Member of Master Thesis Committee and Review Activities:

Review activity for Finance Research Letters.

José Cano y Andrés Navarro: "Uso de modelos Var para el pronóstico de desembolsos de cartera comercial. Caso Bancolombia," Universidad EAFIT, 2022.

Luis Miguel Lopera Parra: "Peer-selection and systematic risk: An unexplored relation," Universidad EAFIT, 2022.

Felipe Grajales Fonnegra: "Efectos de AirBnB en los Mercados Financieros y el Sector Inmobiliario," Universidad del Rosario, 2019.

Laura Cadena Gómez: "Calidad del mercado de renta variable de Colombia," Universidad del Rosario, 2018.

Publications

Zambrano-Jurado, J. C., Astaíza-Gómez, J. G. & Gracia, J. D. (2023). Optimal Dynamic Regulation with Asymmetric Information in Continuous Time: The Case of Electric Power. *Contaduría y Administración*, 68(3), 399.

Publications in Colombian Journals

Astaíza-Gómez, J. G. and Pacheco, C. A. (2022). Equity Analyst Reports and Stock Prices. *Apuntes del CENES*, 41(73), 1-18.

Astaíza-Gómez, J. G. (2020). Lagrange Multiplier Tests in Applied Research. *Journal de Ciencia e Ingeniería*, 12(1), 13-19.

Gómez-Sánchez, A. M. and Astaíza-Gómez, J. G. (2015). Ex-post Equity Risk Premiums and Economic Cycles in Colombia: An Empirical Research Using Kalman and Hodrick Prescott Filters. *Revista Finanzas y Política Económica*, 7(1), 109-129.

Astaíza-Gómez, J. G. and Gómez-Sánchez, A. M. (2014). Análisis de los diferenciales de tasas de interés y de cambio entre Colombia y Estados Unidos 2000-2013. *Criterio Libre*, 12(21), 157-182.

Gómez-Sánchez, A. M. and Astaíza-Gómez, J. G. (2013). Ciclo económico y prima por riesgo en el mercado accionario colombiano. *Ecos de Economía: A Latin American Journal of Applied Economics*, 17(37), 109-124.

Astaíza-Gómez, J. G. (2012). El Teorema de la separación de Tobin: información del primer semestre de 2008 del mercado accionario colombiano. *AD-minister*, (21), 135-154.

Op-ed pieces

Astaíza-Gómez, Camargo y Clavijo. (2023). Revolución FinTech de microcréditos digitales: lo mítico y lo verídico. *La Silla Llena*.

Astaíza-Gómez. (2023). Banca comercial y crédito digital: el valor de la información. *La Silla Llena*.

Astaíza-Gómez y Reyes. (2023). Demanda de moneda local. *La Silla Llena*.

Astaíza-Gómez. (2023). Cuentos de la cripta sobre el valor de las cripto. *La Silla Llena*.

Astaíza-Gómez y González. (2023). Inversión colectiva en renta variable. *La Silla Llena*.