Natalia Restrepo López

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Citizenship: Colombia

Research interests

Energy economics, energy finance, energy transition, corporate finance, quantitative methods.

Education

2016 – 2019 **Universidad del Valle** – Cali, Colombia
PhD in Engineering – emphasis in Industrial Engineering
Advisors: Professors Diego F. Manotas and Jorge M. Uribe
Dissertation: ”Issues on financial risk assessment and measurement in the international oil industry”
GPA: 5.0/5.0.

2014 – 2015 **Universidad del Valle** – Cali, Colombia
MA in Applied Economics
Advisor: Professor Jorge M. Uribe
Dissertation ”Transmission of WTI shocks to the stock returns of oil companies listed on the NYSE: a quantile approach”
GPA: 4.8/5.0.

2007 II - 2012 I **Universidad del Valle** – Cali, Colombia
BA in Economics
Advisor: Professor Jorge M. Uribe.
Dissertation: ”Informational efficiency in Latin American Forex markets”
GPA: 4.71/5.

Honors and scholarships

2016 - 2019 Doctoral studies scholarship
Granted by the Administrative Department of Science, Technology and Innovation of Colombia - Colciencias

2014 - 2015 Assistant lecturer scholarship
Granted by Universidad del Valle to master’s students with highest GPA

2007 - 2012 Top 5 GPA
Granted by Universidad del Valle to the undergraduate students with highest GPA in the semester

Publications

2023 **Risk spillovers of critical metals firms**
Natalia Restrepo, Jorge M. Uribe, Juan Camilo Ceballos
Resources Policy.

2023 **Cash flow investment, external funding and the energy transition: Evidence from large US energy firms**
Natalia Restrepo, Jorge M. Uribe
Energy Policy.

2023 **Price Bubbles in lithium markets around the world**
Natalia Restrepo, Jorge M. Uribe, Montserrat Guillen
Frontiers in Energy Research.

2020 **Dynamic capital structure under changing market conditions in the oil industry: An empirical investigation**
Natalia Restrepo, Jorge M. Uribe, Diego F. Manotas
Resources Policy.

2018 **Financial risk network architecture of energy firms**
Natalia Restrepo, Jorge M. Uribe, Diego F. Manotas
Applied Energy.

2017 **Effects of WTI on oil firms stock prices: a multivariate quantile approach**
Natalia Restrepo, Jorge M. Uribe, Diego F. Manotas
Energy Proceedings.

2016 **Effects of stock indices of developed and emerging markets on economic activity in Colombia: a FAVAR approach**
Stephania Mosquera, Natalia Restrepo, Jorge M. Uribe.
Lecturas de Economía

2015 **Exchange rate dynamics, structural breaks, and central bank interventions in Colombia**
Jorge M. Uribe, Natalia Restrepo.
Ecos de Economía

2013 **Mercado de acciones colombiano. Determinantes macroeconómicos y papel de las AFP**
Jorge M. Uribe, Stephania Mosquera, Natalia Restrepo.
Sociedad y Economía

Research experience

2021–2022 **Research Project: Quantifying the effects of macroeconomic uncertainty in firms' capital structure choice**
Position: Director.

2022– Present **Journal: Cuadernos de Administración, Universidad del Valle**
Position: Assistant editor.

2015 – Present **Quantitative finance research group, Universidad del Valle**
Director: Diego F. Manotas.
Position: Researcher.

2010 – 2015 **Quantitative finance research group, Universidad del Valle**
Mentors: Inés María Ulloa and Jorge M. Uribe.
Position: research assistant in charge of conducting bibliographic search, data base construction and text formating.
Research group description: This group studies topics related to economics and financial engineering, as well as financial risk management. Its main objective is the study of financial markets and the risks involved in their operation, as well as the optimal ways to manage them. Special emphasis is given to issues related to risk and price formation in energy markets (electricity, natural gas, oil), as well as to the analysis of local and global stock markets, their macroeconomic determinants and the international transmission of risk between markets.

Teaching experience

2019 – Present **Assistant professor, Faculty of Business Management, Universidad del Valle**
Department: Accounting and finance.
Subjects: Econometrics, financial project valuation, financial mathematics, and financial management.
Average student rating: 4.8/5.

2014 - 2015 **Teaching assistant, Faculty of Social Sciences and Economics, Universidad del Valle**
Subjects: Macroeconomics for engineering and statistics, Microeconomics for engineering and statistics
Average student rating: 4.8/5.

Administrative experience

2021 – Present **Faculty research committee**
Position: Accounting and finance representative.
Faculty of Business Management, Universidad del Valle

2023 – Present **Research ethics commitee**
Position: President.
Faculty of Business Management, Universidad del Valle

Conferences and Seminars

August 2022 Cash Flow Investment and Capital Structure in Large US Energy Firms: 1988-2020
International Conference on Applied Energy, ICAE 2022, Bochum, Germany.

December 2018 Dynamic capital structure under changing market conditions with heterogeneous indebtedness: An empirical investigation
International Finances and Banking Society, IFABS, Conference, Santiago de Chile, Chile.

October 2016 Effects of oil and stock market prices on oil firms returns: A multivariate quantile approach
International Conference on Applied Energy, ICAE, Beijing, China.

Technical skills

Programming languages
R, Matlab

Software
LaTeX, Microsoft office

Languages

Spanish: Native.

English: Full professional proficiency.