

AUGUSTO RUPÉREZ MICOLA

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Current affiliations

- 2007 -... Assistant professor (tenure-track), **UNIVERSITAT POMPEU FABRA**, Barcelona
Department of Business and Economics
- Affiliated professor, **BARCELONA GRADUATE SCHOOL of ECONOMICS**

Education

- 2006 MPhil, PhD in Decision Sciences **LONDON BUSINESS SCHOOL**, University of London
Department of Management Sciences and Operations, Energy Markets Group
Supervisor: Derek W. Bunn. Thesis: "Interrelationship models in energy markets"
- 2000 MSc in Energy Economics, **NORWEGIAN SCHOOL of MANAGEMENT, BI**, Oslo
Supervisor: Fred Wenstøp. Thesis: "A fuzzy logic model to assess projects in the context of scenarios:
The Ormen Lange natural gas field case"
- 1997 Lic Econ in Management and Economics, **UNIVERSITAT de BARCELONA**

Research

Interests: behavioral and computational economics, applied econometrics, financial and commodity markets

Computational energy / finance research

- Banal Estañol, A. and Augusto Rupérez Micola: "Behavioural simulations in spot energy markets", *under review*
- Rupérez Micola, A. (forth., 2010): "Using agent-based simulations for electricity and natural gas market design," *Cuadernos del ICE* Special issue on energy markets (in Spanish)
- Banal Estañol, A. and Augusto Rupérez Micola (2009): "Electricity generation portfolios, pivotal dynamics and market prices," *Management Science*, vol. 55, issue 11, pp.1813—1831.
- Rupérez Micola, A., Albert Banal Estañol and Derek Bunn (2008): "Incentives and coordination in vertically related energy markets," *Journal of Economic Behavior and Organization*, vol. 67, issue 2, pp. 381—393. *Special issue on agent-based modeling for economic policy design*. Winner of the INFORMS' Energy and Resources Best Student Paper Award, 2006
- Rupérez Micola, A. and Derek Bunn (2008): "Crossholdings, information and prices in capacity constrained sealed bid-offer auctions," *Journal of Economic Behavior and Organization*, vol. 66, issue 3—4, pp. 748—766
- Rupérez Micola, A. (2007): "Book review of Tesfatsion, Leigh, Kenneth L. Judd, eds. 2006. Handbook of computational economics, Vol. 2: Agent-based computational economics". *Interfaces*, vol. 37, issue 3, pp. 303-304

Empirical energy / finance research

- Peñaranda, F. and Augusto Rupérez Micola: "The emergence of biofuels and the co-movement of crude oil and food prices" Universitat Pompeu Fabra, Business and Economics Working Paper no. 1174, *under review*
- Rupérez Micola, A. and Derek Bunn (2007): "Two markets and a weak link," *Energy Economics*, vol. 29, issue 1, pp. 79—93
- "Strategic configuration: A casuistic approach". With Dominique Finon et al.: In Finon, D. and Atle Midttun (eds.) (2005): *Reshaping European gas and electricity industries: Regulation, markets and business strategies*. Elsevier Science
- "Path dependent national systems or European convergence? The case of European electricity markets". With Atle Midttun, in Djelic, M-L. and Quack, S. (2003): *Globalization and institutions: Redefining the rules of the economic game*. Edward Elgar
- "Nordic business strategies" With Atle Midttun, Joar Handeland and Jan Terje Henriksen. In Midttun, A (2001): *Energy industry business strategies*. Elsevier Science
- "Strategic development and regulatory challenges in West-European electricity markets". With Atle Midttun and Terje Omland. In Midttun, A. (2001): *Energy industry business strategies*. Elsevier Science

Other empirical research

- “Separated by a common currency? the role of national affinity on the European market integration”, Universitat Pompeu Fabra, Business and Economics Working Paper no. 1086 (with Arturo Bris), *under review*
- “Financing the high growth entrepreneurial venture: A public policy perspective”. With James Henderson and Benoît Leleux. In Tim Habbershon and Mark Rice (eds.) (2006): *Entrepreneurship: The engine of growth*, vol. 3, pp. 263-290. Praeger

- Daily press -

- Rupérez Micola, A. Albert Banal-Estanol and Arturo Bris (2010): "Subtitling and foreign languages," *El Periódico de Catalunya*, 18th February (opinion column, in Spanish and Catalan).

Work in progress

- “TV or not TV? Subtitling and English skills”, Universitat Pompeu Fabra, Business and Economics Working Paper no. 1156 (with Arturo Bris and Albert Banal-Estañol) *in progress*
- "Generation technologies, loads, price volatility and competition in spot electricity markets" (with Albert Banal-Estañol) *in progress*
- "A simulation model of short-selling regulation and bid-ask spreads" (with Arturo Bris) *in progress*

Academic experience

- 2010... **ESADE BUSINESS SCHOOL**, Visiting professor, "Managerial statistics" (MBA)
- 2009-... **IESE BUSINESS SCHOOL**, Barcelona, Visiting professor, "Managerial decision-making" (executive education)
- 2007-... **UNIVERSITAT POMPEU FABRA and BARCELONA GSE**
Course responsible for “Business economics” (undergraduate)
Responsible for the “Natural gas economics” module (MSc in Competition and Market Regulation)
- 2009 -... **INSTITUT FRANÇAIS du PÉTROLE**, Paris
Visiting professor, “Management science” (MBA)
- 2007 -2009 **ÉCOLE HOTELIÈRE de LAUSANNE**, Switzerland
Visiting professor, “Management science and decision making” (MBA)
- 2005-2008 **INSTITUTE for MANAGEMENT DEVELOPMENT, IMD**, Lausanne, Switzerland
Post-doctoral research fellow
- 2002-2006 **UNIVERSITY of LONDON**
LBS: Lecturer in “Simulation methods for research” (Decision Sciences PhD Seminar), “Modelling and managing competitive energy markets” (Executive education) Class Tutor: “Time series, market models and forecasting”, “Business statistics”, “Decision and risk analysis” (MBA and MSc in Finance)
QUEEN MARY’S: Teaching assistant in “Business economics” (undergraduate)
- 1998-2001 **NORWEGIAN SCHOOL of MANAGEMENT, BI**
Research associate, Department for Innovation and Economic Organisation, Centre for Energy and the Environment, Unit of Electricity Studies

Research grants and scholarships

- 2010 Grant ECO 2009-09834 Ministerio de Educación y Ciencia, Spain, lead researcher Robin Hogarth (UPF), 50,000 euro
- 2008-2011 Juan de la Cierva fellowship in Economics, Ministerio de Educación y Ciencia, Spain
- 2006 INFORMS’ Energy and Resources Best Student Paper Award, USA
- 2005 Hans-Jürgen Ewers Prize for Young Researchers in Applied Infrastructure Economics, Technical University Berlin, Germany
- 2005 European Doctoral Research Conference Best Presentation Award, Tanaka Business School, Imperial College, London, UK
- 2004-2005 Sponsorship for doctoral thesis research, Gaz de France research department, Paris, France
- 2001-2005 London Business School full PhD scholarship
- 1995-1997 European Union ERASMUS scholarship, Dept. Economics Uppsala Universitet, Sweden

Research talks (alphabetical)

- **Recent and scheduled:** Cornell University (Ithaca, USA), Göteborg Universitet (Sweden), Hitotsubashi University (Tokyo, Japan), IESE Business School (Barcelona), Institute Français du Petrole (Paris, France), Luxembourg School of Finance, Singapore Management University, Universitat Pompeu Fabra (Barcelona), WHU- Otto Beisheim School of Business (Vallendar, Germany)
- **Previous:** Babson College (Boston, US), Universitat de Barcelona, Universidad Carlos III (Madrid, Spain), Cass Business School (London, UK), Universidade Católica Portuguesa (Lisbon), City University (London, UK), Darden School Business (Univ. Virginia, USA), Ecole Polytechnique Federale de Lausanne (EPFL, Switzerland), Research Institute of Industrial Economics (IFN, Stockholm, Sweden), IMD (Lausanne, Switzerland), Institute Français du Petrole (Paris, France), IE Business School (Madrid, Spain), Kyiv School of Economics (Ukraine), London Business School (UK), MIT-Zaragoza Logistics Center (Spain), Universitat Pompeu Fabra (Barcelona), Rotterdam School of Management (The Netherlands), Royal Institute of Technology (KTH, Stockholm), Uppsala Universitet (Sweden)

Additional information

- Nationality: European Union (Spain)
- Languages Spanish and Catalan (native), English, Swedish and Norwegian (very good), French (intermediate)
- Modelling software Stata, Matlab, SAS, SPSS, E-views
- Affiliations: Institute for Operations Research and Management Science (INFORMS), IEEE Technical Committee on Computational Finance and Economics
- Refereeing: *Management Science*, *Journal of the European Economic Association*, *Journal of Economic Dynamics and Control*, *European Journal of Operational Research*, *Energy Journal*, *Energy Economics*, *Scandinavian Journal of Economics*, *Interfaces*, *Journal of General Management*, *IEEE Transactions in Power Systems*, *IET*, *Utilities Policy*
- Academic Service: Stream organiser, EURO-INFORMS (2006-2007); Session organiser, INFORMS (2004-2010) and ALIO-INFORS (2010); co-chairperson, Best Student Paper Award Energy and Natural Resources, INFORMS (2007-2008), member of the jury for the “Premi de Recerca en Economia i Empresa per a Secundària” (2008, 2009)
- Consulting for the energy industry in Norway, France, the UK, Spain and Switzerland