

# AUGUSTO RUPÉREZ MICOLA

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## Main position

- 2011-... Associate professor, Luxembourg School of Finance, Faculty of Law, Economics and Finance, UNIVERSITÉ du LUXEMBOURG

## Other affiliations

- ESADE - UNIVERSITAT RAMON LLULL, Barcelona (visiting)
- UNIVERSITAT POMPEU FABRA, Dept. of Business and Economics, Barcelona (on leave)

## Education

- 2006 MPhil, PhD in Decision Sciences, LONDON BUSINESS SCHOOL, University of London  
Department of Management Science 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

**Main interests**    Methodology: Statistics, simulation, behavioural economics  
Applications: Energy and financial markets

## Published work

- "Behavioural simulations in spot energy markets" (with Albert Banal-Estañol), *European Journal of Operational Research*, volume 214, issue 1, Oct. 2011, pp.147-159
- "Using agent-based simulations for electricity and natural gas market design," *Cuadernos del ICE*, no. 79 (*special issue on energy markets*), first semester 2010, pp. 93-116 (in Spanish)
- "Electricity generation portfolios, pivotal dynamics and market prices" (with Albert Banal-Estañol), *Management Science*, vol. 55, issue 11, Nov. 2009, pp.1813—1831.
- "Incentives and coordination in vertically related energy markets" (with Albert Banal-Estañol and Derek W. Bunn), *Journal of Economic Behavior and Organization*, vol. 67, issue 2, Feb. 2008, 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
- "Crossholdings, information and prices in capacity constrained sealed bid-offer auctions" (with Derek W. Bunn), *Journal of Economic Behavior and Organization*, vol. 66, issue 3—4, March 2008, pp. 748—766
- "Review of Tesfatsion, Leigh, Kenneth L. Judd, eds. 2006. Handbook of computational economics, Vol. 2: Agent-based computational economics". *Interfaces*, 2007, vol. 37, issue 3, pp. 303-304
- "Two markets and a weak link" (with Derek W. Bunn), *Energy Economics*, vol. 29, issue 1, Jan. 2007, pp. 79—93
- "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
- "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

- Daily press -

- With Francisco Peñaranda (2011): "The effects of the biofuels' boom," *Diari Avui*, 26th April (opinion column, in Catalan)
- With Albert Banal-Estanol and Arturo Bris (2010): "Subtitling and foreign languages," *El Periódico de Catalunya*, 18th February (opinion column, in Spanish and Catalan)

#### Unpublished work

- "Social influence in stock markets," (with Alfonso Valdesogo), work in progress
- "Production intermittence in spot markets" (with Albert Banal-Estañol), under review
- "TV or not TV? Subtitling and English skills" (with Albert Banal-Estanol and Arturo Bris), under review
- "Separated by a common currency? The role of national affinity on the European market integration" (with Arturo Bris), under review
- "The emergence of biofuels and the co-movement of crude oil and agricultural futures" (With Francisco Peñaranda), under review

#### Teaching and previous academic experience

- 2011-... LUXEMBOURG SCHOOL OF FINANCE, "Statistics" (MSc in Banking and Finance)
- 2007-2011 UNIVERSITAT POMPEU FABRA and BARCELONA GSE, "Business economics" (undergraduate)  
"Natural gas economics" (MSc in Competition and Market Regulation)
- 2009-... ESADE BUSINESS SCHOOL, Barcelona, "Managerial statistics" (MBA)
- 2009-... IESE BUSINESS SCHOOL, Barcelona, "Managerial decision-making" (Executive education)
- 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
- 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:** Institut Français du Pétrole
- **Previous:** Babson College (Boston, MA, US), Universitat de Barcelona, Universidad Carlos III (Madrid, Spain), Cass Business School (London, UK), Cornell University (Ithaca, NY, USA), Universidade Católica Portuguesa (Lisbon), City University (London, UK), Darden School Business (Charlottesville, VA, USA), Development Bank of Japan, Universität Duisburg-Essen (Germany), Ecole Polytechnique Federale de Lausanne (EPFL, Switzerland), European School of Management and Technology (Berlin, Germany), Hitotsubashi University (Tokyo, Japan), Research Institute of Industrial Economics -2- (IFN, Stockholm, Sweden), IMD -2- (Lausanne, Switzerland), Institute Français du Pétrole -2- (Paris, France), IE Business School (Madrid, Spain), IESE Business School (Barcelona), Göteborg Universitet (Sweden), Kyiv School of Economics (Ukraine), London Business School (UK), Luxembourg School of Finance, MIT-Zaragoza Logistics Center (Spain), Universidad de Navarra (Pamplona, Spain), Universitat Pompeu Fabra (Barcelona), Rotterdam School of Management (The Netherlands), Royal Institute of Technology (KTH, Stockholm), Singapore Management

University, University College London, Uppsala Universitet (Sweden), WHU- Otto Beisheim School of Business (Vallendar, Germany)

### **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*, *Journal of Economic Behavior and Organization*, *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)
- PhD thesis committees (Name - University - First Placement): Hugo Zarco - IESE - Universidad de Navarra; Peter Hoffmann - UPF - European Central Bank
- Consulting for the energy industry in Norway, France, the UK, Spain and Switzerland