

José Marín, Short Bio

José M. Marín is a Finance Research Professor at IMDEA Ciencias Sociales (the Social Sciences Division of the Madrid Institute for Advanced Studies). Born in Spain, he graduated Valedictorian, Summa Cum Laude (Premio Extraordinario) from the University of Murcia (Spain) with a degree in Economics, and received his PhD in the same subject from the University of Pennsylvania. Prior to joining IMDEA, Dr. Marín was a tenured professor (catedrático) at Universitat Pompeu Fabra, and had also held academic positions at the Wharton School (Fulbright Senior Visiting Scholar) and New York University (MEC Visiting Scholar). He has visited and taught courses at several other institutions, including the University of Wisconsin–Madison, Universidad Torcuato Di Tella and Universidad del Pacífico. He has served as President of the Spanish Finance Association (2004–2006), Director of the Centre for Research in Financial Economics (2004–2007) and Vice–Dean of the Economics and Business School at Universitat Pompeu Fabra. Dr. Marín has participated as a member or leading researcher in nine research grants (sponsored by either private foundations or government agencies) worth over half a million euros.

Dr. Marín's main areas of research are asset management and asset pricing. In particular, his current research agenda focuses on the study of market crashes, insider trading, the anomalies in the valuation of companies sponsoring defined benefit pension plans, and the development of successful trading strategies that build on several sources of mispricing in financial markets. His research output has had a significant impact on financial regulation and among practitioners. For instance, recent reforms in the regulatory framework (Pension Protection Act 2006) and accounting rules (SFAS 158) related to the U.S. Pension System have been partially motivated by Dr. Marín's findings, and his research on pricing anomalies and market crashes has received ample coverage in the professional media. Dr. Marín's publications include articles in the *Journal of Finance*, *Journal of Portfolio Management*, *Review of Economic Studies*, *Journal of Monetary Economics* and *Economic Theory*, among others. He has also contributed chapters in collective books and monographs, and is author of *Economía Financiera*, a textbook that is widely used as a reference in undergraduate and graduate programs worldwide.

Outside the academic world Dr. Marín has worked as senior consultant for Quantitative Financial Strategies, Inc. (QFS) and its affiliate Grossman Asset Management, LP; the European Central Bank (ECB); the European Investment Bank (EIB), and several firms managing mutual and pension funds. He has also served as an expert in several legal proceedings.

For more detailed information visit <http://www.josemarin.com>

Contact: jose.marin@imdea.org