

Curriculum Vitae
CHRISTIAN ANDREW JOHNSON
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Business Address

School of Business, Universidad Adolfo Ibañez
2460 Diagonal Las Torres Ave., Santiago-Chile
Phone: (56 2) 331 1314
(56 9) 98225854 (cel)
Email: chjohnson@uai.cl
Web: www.econometria.cl
www.macroeconomia.cl

Education

Ph.D. in Economics, Duke University, 1995.
M.A. in Economics, Duke University, 1994.
M.A. in Economics, ILADES-Georgetown University, 1990.
BA, Economics, Universidad de Santiago, 1988.
BA, Business, Universidad de Santiago, 1988.

Academic and Consulting Fields

Monetary Economy and RBC Models
Applied Time Series in Finance
Risk Management Models and Portfolio Optimization

Employment

2002-present, Universidad Adolfo Ibanez, School of Business, Full Prof.
2000-2002, Central Bank of Chile, Research Division, Senior Economist
1996-2000, Central Bank of Chile, International Division, Head Intl. Money Desk
1995-1996, Universidad de Santiago, Department of Economics, Full Prof.

Visiting Professor

2008, Central Bank of Dominican Republic, Santo Domingo
2008, Universidad de Republica Dominicana, Santo Domingo, RD
2004, Jonkoping Internacional Business School, Jonkoping, Sweden
2004, Universidad de Costa Rica, Costa Rica
2004, Universidad Panamericana de Guadalajara, Mexico
2000, CEMLA, Teaching RiskMetrics
1999, Central Bank of Bolivia, International Reserves Department
1997-2003 Escuela Superior Politécnica del Litoral ESPOL, Ecuador
1995, Ilades-Gerogetown University, Chile

Post-Graduate Professor

Applied Econometrics I and II (MSc Finance)
Non Linear Econometrics (MSc Finance)
Macroeconomic Environment (MBA, MMBA)
Corporate Finance (MBA)
Risk Management and Portfolio Optimization (MBA)

Interviews and Economic Columnist

CNN-Chile
Radio Duna, 89.7 FM
PUC, Mega, and C13Cable Channels

www.reuters.cl

www.vf.cl

Newspapers:

Diario Estrategia
Diario Financiero
El Mercurio Santiago
El Mercurio Valparaiso
La Tercera

Publications

“Alternative Methods to Evaluate Risk in Investment Portfolios,” *Revista Latinoamericana de Administración* 35, CLADEA 2005: 33-65.

“The Implementation of Monetary Policy in an Emerging Economy: The Case of Chile,” with Rodrigo Vergara, *Revista Análisis Económico*, 20(1): 45-62, 2005.

“Early Warning Models to Forecast Banking Crisis: from signal extraction to neural networks,” *Revista Análisis Económico*, 20(1): 95-121, 2005.

“Exchange-Rate and Balance Sheet Effects in the Chilean Economy,” with F. Morande and J. Benavente, *Emerging Markets Review*, December 2003.

“Non linear regularities in stock prices: an approximation through Neural Networks,” with M. Padilla, *El Trimestre Económico*, 2005.

“Confidence Interval Generation for the Hodrick-Prescott Filter: An Application to G7 Growth Economies,” *Applied Economics*, 2005.

“Stock Market Volatility and the Asian Crisis: International Evidence for Asymmetries,” with F. Soriano, *El Trimestre Económico*, 2004.

“An Efficient Tax Reform,” *Estudios Públicos* 87, winter 2002.

“Money Demand: A Structural Change? An Exploratory Exercise,” *Revista Economía Chilena* 5(2), 2002.

“Inflation Uncertainty in Chile: Asymmetries and the News Impact Curve,” *Revista Análisis Económico*, June 2002.

“A Markov Switching Model to Chilean Growth and the Nominal Exchange Rate: 1987-2001,” *El Trimestre Económico* 273, Jan-Mar 2002.

“Value at Risk: Theory and Applications,” *Estudios de Economía* 28(2): 217-247, Dec 2001.

“A Model for Exchange Rate Intervention,” *El Trimestre Económico* 271, Jul-Sep 2001.

“Theories and Alternative Methods to Measure Trend and Potential Output: An Application to Chilean Economy,” *Revista de Economía Chilena* 4(2), 2001.

“A Volatility Analysis for the Chilean Sovereign Bond,” *Revista de Análisis Económico*, 16(1), 2001.

“A Switching Regime Model for Chilean Growth,” *Cuadernos de Economía*, 2000.

“Velocity and Money Demand in an Economy with Cash and Credit Goods,” *Revista Análisis Económico*, 1997.

"Optimization Using Genetic Algorithms: An Application to the Real Business Cycle Model", Banco Central de Chile, *Working Paper* 10, 1997.

"Inflation in Chile: A Statistical Approach," with F. Morande, in Empirical Analysis of Chilean Inflation, August 1995.

"A Simple RBC Model with Money and Taxes," *Revista Análisis Económico*, November 1994.

"A VAR Model for the Chilean Financial Market," *Revista Análisis Económico*, November 1992.

"Speculative Bubbles in the Chilean Financial Market: 1979-1988," *Revista de Administración y Economía*, September 1992.

"Consumption Function", Working Paper 10, Department of Economics, Universidad de Santiago, June 1990.

Journal Referee

Trimestre Económico

Revista de Análisis Económico

Cuadernos de Economía

Estudios de Economía

Estudios de Administración

Economic Modelling

Fuzzy Economic Review

IEEE Transactions on Neural Networks

Internacional Conferences

2007, "Efficiency in the Chilean Banking Sector: a DEA and Stochastic Frontier Analysis", AFALEC Seminar, Santo Domingo, Dominican Republic, presenter.

2006, Seminar CLADEA, Montpellier, Francia, with "Central Bank Independence and Credibility and its effects on Growth and Inflation," presenter.

2006, IMF Seminar, "Seminar for Latin American Academics," presenter.

2006, Marketing ICARE. Economic Perspectivas, presenter.

2005, Seminar Schools of Business and Economics, La Habana, Cuba, Octubre, presenter.

2005, CEPAL, Survey on Business Confidence Seminar, presenter.

2003, Colloquium on Participant-Centered Learning (CPCL). Harvard University.

2001, Lille University, France, Departement of Economics, presenter "Exchange Rate Volatilities."

2001, University of Crete, Rethimo, Greece. International Economist Greece Conference, presenter "A Markovian Model for Chilean Output."

2001, APEC, Chilean Representative, presenter Chile's Views, Hong-Kong, China.

2000, IMF, "Advanced Seminar on Financial Programming," Washington.

1999, FLAR Seminar for Central Bankers, Cartagena de Indias, Colombia.

Consulting

2008 RFI Consulting, Costa Rica, about Operational Risk

2008 RFI Consulting, Costa Rica, about Advanced Econometrics for Central Bank

2006-2008, Corpbanca Bank, Project "Risk Management and Measurements."

2006-2007, IADB, Project "Pension Funds."

2006-2007, IADB, Project "Determinant of Chilean Growth."

2005-2006, IADB, Project "Corporate Governance in Emerging Countries."

2004-2005, Central Bank of Ecuador, Project "An Early Warning System for The Banking Sector."

2002-2003, IADB, Project "Exchange Rate Volatility and Balance Sheet Effect: The Case of Chile."