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EDUCATION

- 2012 Ph.D. in Economics (University of Las Palmas de Gran Canaria, Spain).
Dissertation: “*Aportaciones a la Estimación, Predicción y Contenido Informativo de la ETIP*” (“Essays on the Term Structure of Interest Rates”). *Summa Cum Laude*.
<http://acceda.ulpgc.es/handle/10553/9764>
Supervisors: Fernando Fernández-Rodríguez and Julián Andrada-Félix
- 2009 M.Sc. in Banking and Finance (ULPGC)
- 2007 M.Sc. in Economics: Applications to Finance and Insurance, Sectorial Economy, Environment and Infrastructure and Transport (ULPGC)
- 2005 B.Sc. in Economics (ULPGC)

WORK EXPERIENCE

- 2020- Senior Research Fellow, Auckland Centre for Financial Research, Auckland University of Technology, New Zealand.
- 2015-2020 Research Fellow, Auckland Centre for Financial Research, Auckland University of Technology, New Zealand.
- 2019 Teaching assistant, Auckland University of Technology, New Zealand.
- 2014 Post-Doctoral Researcher, Department of Finance, Auckland University of Technology, New Zealand.
- 2013 Research Assistant, Cass Business School, City, University London, UK

	(Leading researcher: Prof. Ana-Maria Fuertes; Project: Commodity Pricing and Management)
2011-2012	Visiting Ph. D. student in Cass Business School (City, University of London, UK).
2007-2011	PhD Scholarship, University of Las Palmas de Gran Canaria, Spain.

RESEARCH INTERESTS

Commodity futures, derivative markets, behavioral finance.

RESEARCH

Publications

Edmans, A., Fernandez-Perez, A., Garel, A., and Indriawan, I. (2021) “*Music sentiment and stock returns around the World*”. Journal of Financial Economics, forthcoming. <https://doi.org/10.1016/j.jfineco.2021.08.014> [FT50 Research Rank; A* in ABDC]

Fernandez-Perez, A., Fuertes, A.-M. and Miffre, J. (2021) “*The Risk Premia of Energy Futures*”. Energy Economics, forthcoming. [A* in ABDC]

Fernandez-Perez, A., Gilbert, A., Indriawan, I., and Nguyen, N.H. (2021) “*COVID-19 Pandemic and Stock Market Response: A Culture Effect*”. Journal of Behavioral and Experimental Finance, Vol. 29. <https://doi.org/10.1016/j.jbef.2020.100454> [A in ABDC].

Fernandez-Perez, A., Frijns, B., Gallatullina, I., and Tourani-Rad., A. (2021) “*Profit margin hedging for dairy farms: Evidence from New Zealand*”. Journal of Commodity Markets, forthcoming. <https://doi.org/10.1016/j.jcomm.2021.100197> [A in ABDC].

Andrade-Félix, J., Fernandez-Perez, A., Fernández-Rodríguez, F., and Sosvilla-Rivero, S. (2021) “*Time connectedness of fear*”. Empirical Economics, forthcoming. <https://dx.doi.org/10.1007/s00181-021-02056-w> [A in ABDC].

Fernandez-Perez, A., Fuertes, A.-M., Gonzalez-Fernandez, M., and Miffre, J. (2020) “*Fear of Hazards in Commodity Futures Markets*”. Journal of Banking and Finance, Vol. 119, 105902. <https://doi.org/10.1016/j.jbankfin.2020.105902> [A* in ABDC]

Fan, J., Fernandez-Perez, A., Indriawan, I., and Todorova, N., (2020) “*Internationalization of Futures Markets: Lessons from China*”. Pacific Basin Finance Journal, Vol. 63, 101429. <https://doi.org/10.1016/j.pacfin.2020.101429> [A in ABDC]

Fernandez-Perez, A., Garel, A., and Indriawan, I. (2020) “*Natural Gas Storage Forecasts: Is the Crown Wiser?*”. The Energy Journal, Vol. 41. DOI: [10.5547/01956574.41.5.afer](https://doi.org/10.5547/01956574.41.5.afer) [A in ABDC]

Fernandez-Perez, A., Garel, A., and Indriawan, I., (2020) “*Music sentiment and stock markets*”. Economic Letters, Vol. 192, 109260. <https://doi.org/10.1016/j.econlet.2020.109260> [A in ABDC]

Andrada-Félix, J., Fernandez-Perez, A., and Sosvilla-Rivero, S. (2020) “*Distant or close cousins: Connectedness between cryptocurrencies and traditional currencies volatilities*”. Journal of International Financial Markets, Institutions & Money, Vol. 67, 101219. <https://doi.org/10.1016/j.intfin.2020.101219> [A in ABDC]

Fernandez-Perez, A., Indriawan, I., Frijns, B., and Tse, Y. (2020) “*Pairs Trading of Chinese and International Commodities*”. Applied Economics, Vol. 52, pp. 5203-5217. <https://doi.org/10.1080/00036846.2020.1761009> [A in ABDC]

Fernandez-Perez, A., Fuertes, A.-M. and Miffre, J. (2019) “*A Comprehensive Appraisal of Style-Integration Methods*”. Journal of Banking and Finance, Vol. 105, pp. 134-150. <https://doi.org/10.1016/j.jbankfin.2019.05.016> [A* in ABDC]

Fan, J., Fernandez-Perez, A., Fuertes, A.-M. and Miffre, J. (2019) “*Speculative pressure*”. Journal of Futures Markets, Vol. 40, pp. 575-597. <https://doi.org/10.1002/fut.22085> [A in ABDC]

Fernandez-Perez, A., Frijns, B., Tourani-Rad, A. and Webb, R. (2019) “*Does Increased Hedging Lead to Decreased Price Efficiency? The Case of VIX ETPs and VIX Futures*”. Financial Review, Vol. 54, pp. 477-500. <https://doi.org/10.1111/fire.12195> [A in ABDC].

Fernandez-Perez, A., Frijns, B., Gallatullina, I., and Tourani-Rad, A. (2019). “*Properties and predictive power of implied volatility in the NZ Dairy Market*”. Journal of Futures Markets, Vol. 39, pp. 612-631. doi:[10.1002/fut.21994](https://doi.org/10.1002/fut.21994) [A in ABDC]

Fernandez-Perez, A., Frijns, B., Tourani-Rad, A. and Weisskopf, J-P. (2019) “*Behavioural Heterogeneity in Wine Investments*”. Applied Economics, Vol. 51, pp. 3236-3255. doi:[10.1080/00036846.2019.1566686](https://doi.org/10.1080/00036846.2019.1566686) [A in ABDC].

Fernandez-Perez, A., Frijns, B., Indriawan, I., and Tourani-Rad, A. (2019). “*Surprise and Dispersion: Informational Impact of USDA Announcements*”. Agricultural Economics, Vol. 50, pp. 113-126. doi:[10.1111/agec.12470](https://doi.org/10.1111/agec.12470) [A in ABDC].

Fernandez-Perez, A., Frijns, B., Fuertes A.-M., and Miffre, J. (2018). “*The Skewness of Commodity Futures Returns*”. Journal of Banking and Finance, Vol. 86, pp. 143–158. doi:[10.1016/j.jbankfin.2017.06.015](https://doi.org/10.1016/j.jbankfin.2017.06.015) [A* in ABDC]

Fernandez-Perez, A., Frijns, B., Gallatullina, I., and Tourani-Rad, A. (2018) “*Determinants of Intraday Price Discovery in VIX Exchange Traded Notes*”. Journal of Futures Markets, Vol. 38, pp. 535–548. doi:[10.1002/fut.21907](https://doi.org/10.1002/fut.21907) [A in ABDC]

Andrada-Félix, J., Fernandez-Perez, A., and Sosvilla-Rivero, S. (2018) “*Fear connectedness among asset classes*”. Applied Economics, Vol. 50, pp. 4234-4249. doi:[10.1080/00036846.2018.1441521](https://doi.org/10.1080/00036846.2018.1441521) [A in ABDC].

Fernandez-Perez, A., Fuertes A.-M., and Miffre, J. (2017). “*Commodity Markets, Long-Horizon Predictability and Intertemporal Pricing*”. Review of Finance, Vol. 21, pp. 1159-1188. doi:[10.1093/rof/rfw034](https://doi.org/10.1093/rof/rfw034) [FT50 Research Rank; A* in ABDC]

Fernandez-Perez, A., Frijns, B., and Tourani-Rad, A. (2016) “*Contemporaneous interactions among fuel, biofuel and agricultural commodities*”. Energy Economics, Vol. 58, pp. 1–10. doi:[10.1016/j.eneco.2016.05.014](https://doi.org/10.1016/j.eneco.2016.05.014) [A* in ABDC]

Fernandez-Perez, A., Frijns, B., and Tourani-Rad, A. (2016) “*When No News is Good News – The decrease in Investor Fear after the FOMC announcement*” Journal of Empirical Finance, Vol. 41, pp. 187–199. doi:[10.1016/j.jempfin.2016.07.013](https://doi.org/10.1016/j.jempfin.2016.07.013) [A in ABDC]

Fernandez-Perez, A., Fuertes A.-M., and Miffre, J. (2016). “*Is Idiosyncratic Volatility Priced in Commodity Futures Markets?*”. International Review of Financial Analysis, Vol. 46, 219–226. doi:[10.1016/j.irfa.2016.06.002](https://doi.org/10.1016/j.irfa.2016.06.002) [A in ABDC]

Fernandez-Perez, A., Frijns, B., and Tourani-Rad, A. (2016). “*Precious metals, Oil and the Exchange rate: Contemporaneous Spillover Effects*”. Applied Economics, Vol. 49, pp. 3863–3879. doi:[10.1080/00036846.2016.1270416](https://doi.org/10.1080/00036846.2016.1270416) [A in ABDC]

Brooks, C., Fernandez-Perez, A., Miffre, J., and Nneji, O. (2016). “*Commodity Risk Factors and the Cross-Section of Equity Returns*”. The British Accounting Review, Vol. 48, pp 134–150. doi:[10.1016/j.bar.2016.03.001](https://doi.org/10.1016/j.bar.2016.03.001) [A* in ABDC]

Fernandez-Perez, A., Frijns, B., and Tourani-Rad, A. (2015). “*Understanding Causality: What came first the Chicken or the Egg?*”. Applied Finance Letters, Vol. 04, pp. 02–05. doi: <https://doi.org/10.24135/afl.v4i1and2.26> [B in ABDC]

Fernandez-Perez, A., Fernández-Rodríguez, F. and Andrada-Félix, J. (2015). “*Fixed Income Technical Strategies Based on the Prediction of Parameters in the Nelson and Siegel Model*”. SERIEs (Journal of the Spanish Economic Association), Vol. 6, pp 207–245. doi: <https://doi.org/10.1007/s13209-015-0123-4> [B in ABDC]

Miffre, J., and Fernandez-Perez, A. (2015). “*The Case for Long-Short Commodity Investing: Performance, Volatility and Diversification Benefits*”. Journal of Alternative Investments, Vol. 18, pp. 92–104. doi:[10.3905/jai.2015.18.1.092](https://doi.org/10.3905/jai.2015.18.1.092) [B in ABDC]

Fuertes A.-M., Miffre, J., and Fernandez-Perez, A. (2015). “*Commodity Strategies Based on Momentum, Term Structure and Idiosyncratic Volatility*”. Journal of Futures Markets, Vol. 35, pp. 274–297. doi:[10.1002/fut.21656](https://doi.org/10.1002/fut.21656) [A in ABDC]

Fernandez-Perez, A., Fernández-Rodríguez, F. and Sosvilla-Rivero, S. (2014) “*The Term Structure of Interest Rates as Predictor of Stock Returns: Evidence for the IBEX 35 during a Bear Market*”. International Review of Economics & Finance, Vol. 31, pp. 32–33. doi:[10.1016/j.iref.2013.12.004](https://doi.org/10.1016/j.iref.2013.12.004) [A in ABDC]

Andrada-Félix, J., Fernandez-Perez, A., and Fernández-Rodríguez, F. (2014). “*La Estructura Temporal de los Tipos de Interés: estrategias de negociación en renta fija*”. Cuadernos de Economía, Vol. 37, pp. 131–149. doi:[10.1016/j.cesjef.2013.09.001](https://doi.org/10.1016/j.cesjef.2013.09.001) [Unranked]

Andrada-Félix, J., Fernandez-Perez, A., and Fernández-Rodríguez, F. (2013). “*La Estructura Temporal de los Tipos de Interés: conceptos y procedimientos de estimación*”. Cuadernos de Economía, Vol. 36, pp. 53–66. doi:[10.1016/S0210-0266\(13\)70041-4](https://doi.org/10.1016/S0210-0266(13)70041-4) [Unranked]

Fernandez-Perez, A., Fernández-Rodríguez, F. and Sosvilla-Rivero, S. (2012). “*Exploiting Trends in the Foreign Exchange Markets*”. Applied Economics Letters, Vol. 19, pp. 591-597. doi:[10.1080/13504851.2011.589801](https://doi.org/10.1080/13504851.2011.589801) [B in ABDC]

Fernandez-Perez, A., Fernández-Rodríguez, F. and Sosvilla-Rivero, S. (2012). “*Detecting Trends in the Foreign Exchange Markets*”. Applied Economics Letters, Vol. 19, pp. 493-503. doi:[10.1080/13504851.2011.587757](https://doi.org/10.1080/13504851.2011.587757) [B in ABDC]

Fernandez-Perez, A., Fernández-Rodríguez, F., and Sosvilla-Rivero, S. (2012). “*Genetic Algorithm for Arbitrage with More than Three Currencies*”. Technology and Investment, Vol. 3 pp. 181-186. [DOI:10.4236/ti.2012.33025](https://doi.org/10.4236/ti.2012.33025) [Unranked]

Fernandez-Perez, A., Fernández-Rodríguez, F. and Andrada-Félix, J. (2011). “*Stock Market Trends During the Crisis: An Analysis Based on Taylor’s Methodology*”. International Journal of Humanities and Social Science, Vol. 1, pp. 33-38. [Unranked]

Fernandez-Perez, A., Fernández-Rodríguez, F. and Sosvilla-Rivero, S. (2009). “*Trends in Foreign Exchange Markets: An Analysis Based on Taylor’s Methodology*”. Anales de Economía Aplicada 2009, Delta Publicaciones, Núm. 23, pp. 251. [Unranked]

Publication in the Financial Press

Fuertes A.-M., Miffre, J., and Fernandez-Perez, A. “*Triple Scoring of Commodities: Momentum, Term Structure and Idiosyncratic Volatility*”. Hedge Fund Review [May 16, 2013].

Fernandez-Perez, A., Fernández-Rodríguez, F. and Sosvilla-Rivero, S. “*La predicción de tendencias bajistas en el IBEX 35 y los tipos de interés*”. Revista Online Bolsas y Mercados Españoles [June 21st, 2013].

<http://www.bolsasymercados.es/aspx/RevOnLine/Documento.aspx?id=4770>

<http://www.bolsasymercados.es/aspx/RevOnLine/Documento.aspx?id=4769>

Performance of Idiosyncratic Volatility Strategies in Commodity Markets: Delusion or Reality?, *Investment and Pension Europe, EDHEC-Risk Institute Research Insights*, Summer 2014 (with Joelle Miffre and Ana-Maria Fuertes).

Fernandez-Perez, A., Frijns, B., Fuertes A.-M., and Miffre, J. “*Skewness strategies in commodity futures markets*”. Hedge Fund Review [June, 2015].

Fernandez-Perez, A., Frijns, B., Fuertes A.-M., and Miffre, J. “*Skewness: A New Signal for Long-Short Commodity Investing*”. *Investment and Pensions US, EDHEC-Risk Institute Research Insights* [November, 2015].

Fernandez-Perez, A., Fuertes A.-M., and Miffre, J. “*Is Idiosyncratic Volatility Priced in Commodity Futures Markets?*”. *Global Commodities Applied Research Digest*, Spring 2017.

Fernandez-Perez, A., Frinjs, B., Fuertes A.-M., and Miffre, J. “*The Skewness of Commodity Futures Returns*”. *Global Commodities Applied Research Digest*, Autumn 2017.

Fernandez-Perez, A., Fuertes A.-M., and Miffre, J. “*Harvesting Commodity Styles: A Flexible Integration Framework*”. Global Commodities Applied Research Digest, Summer 2018.

Fan, J.H., Fernandez-Perez, A., Fuertes A.-M., and Miffre, J. “*Speculative Pressure*”. Global Commodities Applied Research Digest, Autumn 2019.

Fernandez-Perez, A., Fuertes A.-M., Gonzalez-Fernandez, M., and Miffre, J. “*Fear of Hazards in Commodity Futures Markets*”. Global Commodities Applied Research Digest, Summer 2020.

Fernandez-Perez, A., Fuertes A.-M., and Miffre, J. “*On the Negative Pricing of WTI Crude Oil Futures*”. Global Commodities Applied Research Digest, Summer 2021.

Edmans, A., Fernandez-Perez, A., Garel, A., and Indriawan, I. “*Mood, music and money: what our Spotify playlists reveal about the emotional nature of financial markets*”. The Conversation NZ, The Conversation UK. <https://theconversation.com/mood-music-and-money-what-our-spotify-playlists-reveal-about-the-emotional-nature-of-financial-markets-166166>

Edmans, A., Fernandez-Perez, A., Garel, A., and Indriawan, I. “*Emociones, música y dinero: lo que las listas de Spotify nos dicen sobre los mercados financieros*”. The Conversation Spain. <https://theconversation.com/emociones-musica-y-dinero-lo-que-las-listas-de-spotify-nos-dicen-sobre-los-mercados-financieros-166878>

Edmans, A., Fernandez-Perez, A., Garel, A., and Indriawan, I. “*Les playlists Spotify révèlent les émotions... qui influencent les cours de bourse*”. The Conversation France. <https://theconversation.com/les-playlists-spotify-revelent-les-emotions-qui-influencent-les-cours-de-bourse-167079>

Edmans, A., Fernandez-Perez, A., Garel, A., and Indriawan, I. “*La Bourse au rythme de la musique*”. Harvard Business Review France. <https://www.hbrfrance.fr/chroniques-experts/2021/08/38495-la-bourse-au-rythme-de-la-musique/>

Articles Considered for a Revise and Resubmit

Fernandez-Perez, A., Fuertes, A.-M. and Miffre, J. “*Understanding the Negative Pricing of the NYMEX WTI Crude Oil May 2020 Futures Contract*”. Considered for a second review at The Energy Journal.

Articles under First Review

Andrada-Félix, J., Fernandez-Perez, A., and Sosvilla-Rivero, S. “*Stress spillovers among financial markets: Evidence from Spain*”. Considered for a first review at Applied Economics.

Fernandez-Perez, A., Indriawan, I., Tse, Y., and Xu, Y. “*Cross-asset time-series momentum: Crude oil options and global stock markets*”. Considered for a first review at the Journal of Banking and Finance.

Current Research Projects

Selective Hedging (with Ana-Maria Fuertes and Joelle Miffre).

Global warming and commodity futures (with Mascia Bedendo and Joelle Miffre).

The predictive power of NZX dairy futures (with Tilman Schoen, Ayesha Scott and Joelle Miffre).

The effect of macroeconomic news announcements on the implied volatility of commodities: the role of survey releases (with Raquel López).

The whispers of time: Interconnections between short- and long-term interest-rate surprises (with Julián Andrada-Félix and Simón Sosvilla-Rivero).

GRANTS AND AWARDS

Grants

AUT University (New Zealand). Contestable Research Grant. *Music sentiment and stock returns around the World.* NZ\$4,752.60 (with Ivan Indriawan). Period: 2021.

USCF (United States Commodity Funds, LLC) research grant, *Understanding the negative pricing of WTI May 2020.* US\$50,000 (with A.-M. Fuertes and J. Miffre). Period: 2020.

Audencia Foundation Research Grant, Selective hedging, 2020, €2,412 (with A.-M. Fuertes and J. Miffre). Period: 2020.

2019 AFAANZ Research Grant (Australia/NZ). *Do crowdsourced forecasts add value beyond analyst forecasts? Evidence from the natural gas market.* AU\$5,000 (with Alexandre Garel and Ivan Indriawan). Period: 2019-2020.

Institut Europlace de Finance/Louis Bachelier (France). Programmes de recherche 2017. *Hedging Pressure Everywhere?* €5,000 (with John Fan, Ana-María Fuertes and Joëlle Miffre). Period: 2018-2019.

Griffith Centre for Personal Finance and Superannuation Research Grant (Australia), *Hedging pressure across asset classes.* AU\$5,000 (with John Fan, Ana-María Fuertes and Joëlle Miffre). Period: 2018-2019.

AUT University (New Zealand). Research Project Grant. *Hedging Pressure Everywhere?* NZ\$2,500. Period: 2018.

BA/Leverhulme Small Research Grant application. *Harvesting the Benefits of Multiple Commodity Signals* (**Reference: SG162129**). £9800 (with Ana-María Fuertes and Joëlle Miffre). Period: 2016-2017

AUT University (New Zealand). Research Project Grant. *Skewness Strategies in Commodity Futures Markets.* NZ\$10,000 (with Ana-María Fuertes and Joëlle Miffre). Period: 2016.

INQUIRE UK (Institute for Quantitative Investment Research). *New Portfolio Construction Methods for Commodities: Idiosyncratic Risk-Based Strategies* (**Inquire Ref: 2010/05**). £10,000 (with Ana-María Fuertes and Joëlle Miffre). Period: 2011-2012.

Ministerio de Ciencia e Innovación (Government of Spain). Research Fellowship on the project *Nuevas Metodologías en la Estimación de la ETI*. €12,000 (with Julián Andrada Félix, principal investigator). Period: 3 years (2010-2013).

Innova Canarias Grant, *La Caja de Canarias* (Spanish banking institution). *New Forecasting Methods for Financial Time Series Applying Taylor's Price Trend Model*. €3,000 (with Fernando Fernandez-Rodriguez). 2009

Innova Canarias Grant, *La Caja de Canarias* (Spanish banking institution). "New Methods to Estimate the Term Structure of Interest Rates". €6,000 (with Fernando Fernandez-Rodriguez). 2008

Awards

2015 Emerging Researcher Award (Faculty of Business and Law, AUT)

2015 Finalist of Emerging Researcher, individual award (AUT University)

2016 Dean's Premier Publication Award (Faculty of Business and Law, AUT)

2016 Best paper's award at the Inaugural Alternative Investments Conference: "*Time varying price discovery in VIX Exchange Traded Notes: A tale of retail vs. institutional trades*", Griffith University, Gold Coast, Australia.

2016 American Association of Wine Economics' (AAWE) Award of Merits to present the paper in the Annual AAWE Meetings in Padova (Italy).

2017 British Accounting and Finance Association Prize for the most outstanding paper published in **The British Accounting Review** during 2016: "*Commodity risks and the cross-section of equity returns*" (British Accounting and Finance Association).

2017 Commodity and Energy Markets Association Annual Meeting, 2017 award for best paper in the general category, "*Harvesting commodity styles: An integrated framework*" (with A.-M. Fuertes and J. Miffre).

2018 New Zealand Finance Colloquium, the NZX Best paper award for the paper, "*Properties and Predictive power of Implied Volatility in the NZ Dairy Market*" (with B. Frijns, I. Gallatullina and A. Tourani-Rad).

2019 New Zealand Finance Colloquium, the MBIE Best paper award in capital markets and NZX runner-up award for the paper, "*Profit margin hedging for dairy farms: Evidence from New Zealand*" (with B. Frijns, I. Gallatullina and A. Tourani-Rad).

CONFERENCE PRESENTATIONS

XI Encuentro de Economía Aplicada, Salamanca (Spain) June 2008: "*Do Trends in the Stock Markets? An Analysis Based on Taylor's Methodology*". Universidad de Salamanca (Spain).

XXIII International Congress of Applied Economics ASEPELT'09, Covilhã (Portugal) June 2009: “*Trends in the Foreign Exchange Markets: An Analysis Based on Taylor's Methodology*”. Universidade da Beira Interior (Portugal).

XI Conference on International Economics, Barcelona (Spain) June 2009: “*Trends in Foreign Exchange Markets: An Analysis Based on Taylor's Methodology*”. Universidad de Barcelona (Spain).

XVII Foro de Finanzas, Madrid (Spain) November 2009: “*Trends in Foreign Exchange Markets: An Analysis Based on Taylor's Methodology*”. IESE (Spain).

XXXIV Simposio de la Asociación Española de Economía (SAEe), Valencia (Spain) December 2009: “*Trends in Foreign Exchange Markets: An Analysis Based on Taylor's Methodology*”. Universitat de Valencia (Spain).

XIII Encuentro de Economía Aplicada, Sevilla (Spain) June 2010: “*Detecting and Exploiting Trends in the Foreign Exchange Markets*”. Universidad de Pablo de Olavide (Spain).

5th CSDA International Conference on Computational and Financial Econometrics, London (UK) December 2011: “*Idiosyncratic Volatility Strategies in Commodity Futures Markets*”. Queen Mary, University of London, the London School of Economics and the Birkbeck, University of London.

Conference on High Frequency Data and Derivative Markets, Auckland (New Zealand) August 2014: “*Commodity Risk Factors and Intertemporal Asset Pricing*”. The Auckland Centre for Financial Research at the Faculty of Business and Law, Auckland University of Technology.

4th Auckland Finance Meeting, Auckland (New Zealand) December 2014: “*When No News is Good News – The decrease in Investor Fear after the FOMC announcement*”. The Auckland Centre for Financial Research at the Faculty of Business and Law, Auckland University of Technology.

2015 New Zealand Finance Colloquium, Hamilton (New Zealand) February 2015: “*When No News is Good News – The decrease in Investor Fear after the FOMC announcement*”. University of Waikato.

2015 Derivative Markets Conference, Auckland (New Zealand) August 2015: “*The Skewness of Commodity Futures Returns*”. The Auckland Centre for Financial Research at the Faculty of Business and Law, Auckland University of Technology.

5th Auckland Finance Meeting, Auckland (New Zealand) December 2015: “*Did the Introduction of the ETPs change the Intraday Price Dynamics of VIX Futures?*”. The Auckland Centre for Financial Research at the Faculty of Business and Law, Auckland University of Technology.

2016 New Zealand Finance Colloquium, Queenstown (New Zealand) February 2016: “*The Skewness of Commodity Futures Returns*”. University of Otago.

2016 Derivative Markets Conference, Auckland (New Zealand) August 2016: “*Did the Introduction of the ETPs change the Intraday Price Dynamics of VIX Futures?* ”. The

Auckland Centre for Financial Research at the Faculty of Business and Law, Auckland University of Technology.

2016 FMA, Las Vegas (USA) October 2016: “*The Skewness of Commodity Futures Returns*”.

6th Auckland Finance Meeting, Auckland (New Zealand) December 2016: “*Harvesting Commodity Risk Premia*”. The Auckland Centre for Financial Research at the Faculty of Business and Law, Auckland University of Technology.

11th Annual AAWE Conference 2017, Padova (Italy) June-July 2017: “*Are there Bubbles in Wine?*”. University of Padova, Italy.

2017 Derivative Markets Conference, Auckland (New Zealand) August 2017: “*Harvesting Commodity Styles: An Integrated Framework*”. The Auckland Centre for Financial Research at the Faculty of Business and Law, Auckland University of Technology.

2018 New Zealand Finance Colloquium, Palmerston North (New Zealand) February 2018: “*Harvesting Commodity Styles: An Integrated Framework*”. Massey University.

2018 Derivative Markets Conference, Auckland (New Zealand) August 2018: “*Hedging Pressure and Returns in Futures: Evidence Across Asset Classes*”. The Auckland Centre for Financial Research at the Faculty of Business and Law, Auckland University of Technology.

2018 New Zealand Finance Meeting, Queenstown (New Zealand) December 2018: “*A Comprehensive Appraisal of Style-Integration Methods*”. AUT University.

2019 Derivative Markets Conference, Queenstown (New Zealand) August 2019: “*Profit margin hedging for dairy farms: Evidence from New Zealand*”. The Auckland Centre for Financial Research at the Faculty of Business and Law, Auckland University of Technology.

2019 New Zealand Finance Meeting, Auckland (New Zealand) December 2019: “*Fear of Hazards in Commodity Futures Markets*”. AUT University.

2020 New Zealand Finance Colloquium, Auckland (New Zealand) February 2020: “*Fear of Hazards in Commodity Futures Markets*”. AUT University.

2021 Derivative Markets Conference, Virtual (New Zealand) September 2021: “*Understanding the Negative Pricing of the NYMEX WTI Crude Oil May 2020 Futures Contract*”. The Auckland Centre for Financial Research at the Faculty of Business and Law, Auckland University of Technology.

INVITED SEMINARS

Universidad de Castilla – La Mancha (Spain). November 2009.

Universidad de Las Palmas de Gran Canaria (Spain). Las Palmas (Spain) May 2011.

Universitat de les Illes Balears. Palma de Mallorca (Spain) March 2012.

Auckland University of Technology. Auckland (New Zealand) March 2014.

Auckland University of Technology. Auckland (New Zealand) December 2014.

Griffith University. Brisbane (Australia) May 2021.

REFEREE

Journal of Banking and Finance; Journal of Economic Behavior & Organization; The Quarterly Review of Economics and Finance; Journal of Commodity Markets; European Financial Management; The North American Journal of Economics and Finance; Cuadernos de Economía (Spanish Journal of Economics and Finance); Journal of Behavioral Finance; Journal of Futures Markets; Applied Finance Letters; Journal of International Money and Finance; International Review of Economics & Finance; Emerging Markets Review; Australian Journal of Management; Agricultural Economics; Global Finance Journal; European Journal of Finance; International Review of Financial Analysis; Research in International Business and Finance; Applied Economics; The Energy Journal; Journal of Financial Stability; SN Business & Economics; The Journal of Empirical Finance; Energy; Financial Research Letters.

ASSOCIATE EDITOR

Cuadernos de Economía (Spanish Journal of Economics and Finance). 2017-

Journal of Risk and Financial Management. Guest editor in Special Issue “New Trends in Commodity Markets”. 2020-2021

OTHERS

Organizer of Conference and Events

Doctoral Symposium, Auckland Finance Meeting, 2015

Programme Selection Committee, Auckland Finance Meeting, 2016, 2017

Programme Selection Committee, New Zealand Finance Meeting, 2018, 2019

Derivative Markets Conference, Auckland Centre for Financial Research, 2017, 2018, 2019, 2021

Programme Selection Committee, INFINITI Conference, 2017, 2018, 2019

Teaching and student supervision

Ph.D. supervision

Ilnara Gafiatullina: VIX and Its Derivates, 2015-2019

Ni Yang: The impact of social media on financial markets: A high-frequency study, 2018-

Ph.D. tribunal member

Lior Cohen (University of Barcelona, Spain): Essays on the ECB Monetary Policy's Impact on Non-Financial Firms, 2020

PhD. Workshop: “*OCTAVE basics*”. University Complutense of Madrid, Madrid (Spain) July 2017.

Financial Risk Management, FINA702 (AUT).

External examiner for Master Thesis of Tingxi Zhang (Griffith Business School, Australia), 2018.

Media engagement

La Esquina del Trader T2 -Episodio #14- Adrián Fernández: “Cuando la música escuchada es más alegre, los mercados de valores crecen”

https://open.spotify.com/episode/2KqPuMMsaOjDRZ1R9Bd4up?si=EYK8lLylS2qOwNF-6UMdBw&dl_branch=1