

NICOLÁS RONDEROS PULIDO

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RESEARCH INTERESTS

Financial econometrics; applied finance and macroeconomics.

EDUCATION

Pontificia Universidad Javeriana

B.A. in Economics (2009–2014)

M.A. in Economics (2014–2016)

PhD in Economics (2019–2024)

ACADEMIC APPOINTMENTS

Colegio de Estudios Superiores de Administración (CESA, 2015 -Present)

Adjunct Professor. Undergraduate courses in Macroeconomics and Introduction to Economics.

Universidad Santo Tomás (2017 - 2025)

Teaching and Research Faculty. Courses taught at undergraduate and graduate levels: Econometrics I & II, Financial Econometrics, Microeconometrics, Statistics, Economic Engineering, Economic Outlook, Finance and Banking, Macroeconomics, Advanced Microeconomics, and Introduction to Economics. Faculty Research Lead and Coordinator of the Student Research Journal.

Pontificia Universidad Javeriana (2015 - Present)

Adjunct Professor. Courses taught at undergraduate, master's, and doctoral levels: Time Series Analysis, Probability, Econometrics, Statistics and Introduction to Economics.

PROFESSIONAL EXPERIENCE

Micro1 (2026-Present)

AI trainer.

EViews (2013 - Present)

Econometric Add-in Developer. Design and programming of advanced statistical and econometric routines at the research frontier.

Econometría Consultores (2015 - 2017)

Economic Analyst. Development of macroeconomic forecasts and consulting on a wide range of economic topics (ICETEX – Ser pilo paga)

CERAC (2014)

Research Assistant.

BBVA Research (2013)

Intern. BBVA Research Colombia, Economic Research Department.

Independent Consultant (2014 – Present)

Development of consulting projects for public and private institutions.

JOB MARKET PAPER

- i. Ronderos, N. (2025). *The Modified Instrumental Variable (MIV) for Endogenous Instrumental Variables*. *Journal of Statistical Theory and Applications*, 24(4), 861-914.

PUBLICATIONS

- i. Quintero, J., Ronderos Pulido, N., Logan, J., Ant, T., Bruce, J., & Carrasquilla, G. (2020). *Effectiveness of an intervention for Aedes aegypti control scaled-up under an inter-sectoral approach in a Colombian city hyper-endemic for dengue virus*. *Plos one*, 15(4), e0230486.
- ii. Ronderos, N., Poveda, A. C., & Carvajal, J. E. M. (2020). *Corruption and institutions: An analysis for the Colombian case*. *Heliyon*, 6(9), e04874.
- iii. Martínez, C. I. P., Poveda, A. C., & Ronderos, N. (2019). *An Analysis for New Institutionalism in Science, Technology and Innovation in Colombia Using a Structural Vector Autoregression Model*. *European Research Studies*, 22(2), 218-228.
- iv. Poveda, A. C., Carvajal, J. E. M., & Pulido, N. R. (2019). *Relations between economic development, violence and corruption: A nonparametric approach with DEA and data panel*. *Heliyon*, 5(4), e01496
- v. Ronderos, N. (2018). *Variaciones previsibles del ingreso y su efecto sobre el consumo. Un análisis para la economía colombiana*. *Revista CIFE: Lecturas de Economía Social*, 20(33), 17-37.

WORKING PAPERS

- i. Ronderos, N (2026) *“Identification at the Stability Frontier: Trading Relevance for Exogeneity”*(Submitted to the *Journal of Econometric Reviews*)
- ii. Ronderos, N (2026) *“The Stability Frontier: Identification in Residual-Dependent Moment Models”* (Submitted to the *Journal of Econometric Theory*)
- iii. Ronderos, N (2026) *“Statistically Selected Spectral Filters for Trend–Cycle Decomposition”* (working paper)

- iv. Ronderos, N (2025) *"Fragmentation of Educational Trajectories among Rural Youth: An Aggregate Approach in Times of COVID-19"* (Submitted to the Journal of Education Economics – under review for 2 months)
- v. Salamanca, O & Ronderos, N (2025) *"Economic Crises and Suicide in Colombia: Evidence from Frequency-Domain Causality"* (Submitted to the International Journal of Social Psychiatry)
- vi. Salamanca, O. & Ronderos, N. (2024) *"The Link between Oil Production and Sexually Transmitted Diseases: The Mediating Role of Prostitution in Colombia"* (Submitted to the Global Journal of Emergin Market Economies)
- vii. Ronderos, N. (2024). *Estructura demográfica y su dependencia en los efectos de los choques estructurales del precio del petróleo: una estimación para la Unión Europea* Universidad Javeriana-Bogotá. (Submitted to the Journal of International Economics – under review for 3 months)
- viii. Ronderos, N. (2024). *La influencia de la economía subterránea sobre el crecimiento económico: una relación a través del mercado laboral informal y el mercado de la cocaína en Colombia.* Universidad Javeriana-Bogotá. (Submitted to the Journal of Policy Modeling – under review for 8 months)
- ix. Torres, E & Ronderos, N. (2021) *"Las trampas de pobreza en Colombia, un enfoque marcoeconomico"* (working paper)

ECONOMETRIC SOFTWARE DEVELOPED: EVIEWS ADD-INS (COPYRIGHT REGISTERED)

- i. Ronderos, N. (2023) *"Non-invertible MA(q) simulator"* Copyright registered. DNDA. EViews Add-in.
- ii. Ronderos, N. (2022) *"Cross spectral analysis"* Copyright registered. DNDA. EViews Add-in.
- iii. Ronderos, N. (2020) *"Canova Hansen Tests"* Copyright registered. DNDA. EViews Add-in.
- iv. Ronderos, N. (2019). *"MGARCH tests"* Copyright registered. DNDA. EViews Add-in.
- v. Ronderos, N. (2018). *"Spectral Granger Causality"* Copyright registered. DNDA. EViews Add-in.
- vi. Ronderos, N. (2017). *"HEGY seasonal unit root test"* Copyright registered. DNDA. EViews Add-in.
- vii. Ronderos, N. (2015). *"STAR models"* Copyright registered. DNDA. EViews Add-in.
- viii. Ronderos, N. (2014). *"Spectral Analysis"* Copyright registered. DNDA. EViews Add-in.
- ix. Ronderos, N. (2013). *"Periodogram"* Copyright registered. DNDA. EViews Add-in.
- x. Ronderos, N. (2013). *"Group X12"* Copyright registered. DNDA. EViews Add-in.

WORK IN PROGRESS

- i. Sandoval, S., & Ronderos, N (2017). *Alertas tempranas de burbujas de precios: una aplicación al mercado accionario colombiano*. AMV.
- ii. Ronderos, N. R. (2018). *Una visión unificada del contagio en mercados financieros: un enfoque causal en el dominio de la frecuencia* (No. 015127). Universidad Javeriana-Bogotá.
- iii. Ronderos, N & Suárez, J (2013). "Tasa de interés natural en Colombia". Observatorio económico. BBVA Research.

REFEREE FOR ACADEMIC JOURNALS AND RESEARCH FUNDING CALLS

Revista CIFE, Lecturas de Economía Social, Desarrollo y Sociedad, Revista de Economía Institucional, Heliyon, International Journal of Development Issues, Journal of Economic Structures, Comunicaciones en Estadística, Cuadernos de Administración and Observatorio de ciencia y tecnología.

SOFTWARE SKILLS

Eviews, STATA, Python, Jmulti, Gretl, R, Html, RATS, Excel, Word, Lyx and Latex.

LANGUAGES

English: *fluent*.
Spanish: *native*

CONFERENCE PRESENTATIONS

- i. 2021 - National Colloquium of Doctoral Students in Economics, Universidad del Norte (Uninorte): *The Modified Instrumental Variable (MIV) for Endogenous Instrumental Variables*.
- ii. 2021 - Doctoral Colloquia in Economics (Research Network), Barranquilla and Cali: *The Modified Instrumental Variable (MIV)*.
- iii. 2022 - Doctoral Colloquia in Economics, Cali, Colombia: *The Influence of the Underground Economy on Economic Growth*.
- iv. 2023 - IV Doctoral Colloquium in Economics, National University of Colombia, Medellín: *The Modified Instrumental Variable (MIV)*.
- v. 2025 - IV Quantitative Methods Network (AFADECO), Universidad del Atlántico, Barranquilla: *Fragmentation of Educational Trajectories among Rural Youth*.
- vi. 2025 - VII International Conference on Development and Territory, Universidad de La Salle: *The Influence of the Underground Economy on Economic Growth*.

- vii. 2025 - International Symposium on Sustainable and Equitable Health, IETS - Universidad Santo Tomás: *The Link between Oil Production and Sexually Transmitted Diseases* (with O. Salamanca).

REFERENCES

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Juana Téllez. *Ph.D in Economics, Queen Mary University*, Tel: (+57) 3471600 Ext. 114