



# Gabriel E. Cabrera Guzmán

Alliance Manchester Business School, Booth St. W., Manchester, M15 6PB, UK

✉ [gabriel.cabreraguzman@manchester.ac.uk](mailto:gabriel.cabreraguzman@manchester.ac.uk)  [GabboCg](#)  [gcabrerag.rbind.io](#)

## Education

---

2022 - Current	<b>Alliance Manchester Business School</b> , The University of Manchester, UK Ph.D. in Finance
2017 - 2019	<b>Faculty of Economics and Business</b> , University of Chile, Chile M.Sc. in Finance
2012 - 2017	<b>Faculty of Economics and Business</b> , University of Chile, Chile B.A. in Economics

## Publications

---

1. Real Estate Returns and the Macroeconomy: Insights from Big Data in the U.S., Canada, and the U.K, 2026, with J. Díaz and E. Hansen. **The Journal of Real Estate Finance and Economics**, p. 1-89. [\[Link\]](#)
2. Forecasting The Volatility of U.S. Oil and Gas Firms with Machine Learning, 2025, with J. Díaz and E. Hansen. **Journal of Forecasting**, vol. 44, p.1383-1402. [\[Link\]](#)
3. Time-Varying Risk Aversion and International Stock Returns, 2025, with M. Guidolin and E. Hansen. **The North American Journal of Economics and Finance**, vol. 75, p.102271. [\[Link\]](#)
4. Machine-Learning Stock Market Volatility: Predictability, Drivers and Economic Value, 2024, with J. Díaz and E. Hansen. **International Review of Financial Analysis**, vol. 94, p. 103286. [\[Link\]](#)
5. Gold Risk Premium Estimation with Machine Learning Methods, 2023, with J. Díaz and E. Hansen. **Journal of Commodity Markets**, vol. 31, p. 100293. [\[Link\]](#)
6. Economic Drivers of Commodity Volatility: The Case of Copper, 2021, with J. Díaz and E. Hansen. **Resources Policy**, vol. 73, p. 102224. [\[Link\]](#)
7. A Random Walk Through The Trees: Forecasting Copper Prices Using Decision Learning Methods, 2020, with J. Díaz and E. Hansen. **Resources Policy**, vol. 69, p. 101859. [\[Link\]](#)

## Working Papers

---

1. Strategic Competition Timing of Voluntary Disclosure: Evidence from Analyst/Investor Days, 2026, with Olga Kolokolova and S. Sarah Zhang.
2. Save the Date: Analyst/Investor Days as a Trading Signal, 2026, with Olga Kolokolova and S. Sarah Zhang. Available at [SSRN](#).

## Work-in-Progress

---

1. Price Discovery Around Voluntary Disclosure Events, with Olga Kolokolova and S. Sarah Zhang.
2. Why Is 1/N So Hard to Beat? Adaptive Learning and the Limits of Dynamic Portfolio Choice.

## Statistical Software Packages

---

1. forecastdom: Tools for (Un)conditional Forecast Dominance, 2026. *R package version 0.1.0*. [\[Link\]](#)
2. sdim: An R Package for Supervised Dimension Reduction, 2026. *R package version 0.1.0*. [\[Link\]](#)

## Conferences and Workshops

---

FMA European Conference (Braga, 2026), AFFI (Clermont-Auvergne, 2026), Idea Development Workshop (Manchester, 2026), FoFI (Lancaster, 2026), Lancaster-Warwick-Manchester-Oxford Joint Ph.D. Workshop (Lancaster, 2025), AFBC (Sydney, 2024), EFMA (Lisbon, 2024), FMA European Conference (Turin, 2024), CINS\* (Reading, 2024), FoFI (Lancaster, 2024), AMBS Doctoral Research Conference (Manchester, 2023), Lancaster-Manchester Joint Ph.D. Workshop (Lancaster, 2023), ISF\* (Oxford, 2022), ISEFI\* (Paris, 2022), SNDE\* (Online, 2022), IFABS\* (Online, 2021), IAAE\* (Rotterdam, 2021), FMA Annual Meeting\* (Virtual, 2020), and FFM\* (Venice, 2019).

*\*Presentations by co-authors*

## Research Experience

---

**Lancaster University Management School**, Lancaster University, UK

*2025 - Current* | Visiting Researcher

**Alliance Manchester Business School**, The University of Manchester, UK

*2022 - Current* | Postgraduate Researcher

**Faculty of Economics and Business**, University of Chile, Chile

*2017 - 2022* | Research Assistant

## Teaching Experience

---

**Undergraduate as Teaching Assistant**

*Fall 2025* | **Quantitative Methods**

Alliance Manchester Business School, The University of Manchester, UK

*Spring 2025/26* | **Investment Analysis**

Alliance Manchester Business School, The University of Manchester, UK

*Fall 2024/25* | **Financial Derivatives**

Alliance Manchester Business School, The University of Manchester, UK

**Undergraduate as Lecturer**

*Fall 2020* | **Data Management Applications**

School of Economics and Business, University of Chile, Chile

**Graduate as Lecturer**

*Fall 2022* | **Business Intelligence for Finance**

School of Economics and Business, University of Chile, Chile

*Spring 2021* | **Python and R for Beginners**

Data Analytics Certificate University of Chile and MIT Sloan Management School

*Fall 2021/22* | **Introduction to Python for Finance**

School of Economics and Business, University of Chile, Chile

*Spring 2020* | **Business Intelligence for Finance**

School of Economics and Business, University of Chile, Chile

## Grants and Scholarships

---

*2022 - Current* | Alliance Manchester Business School Ph.D. Scholarship.

## Other Academic Services

---

**Referee** | Resources Policy, International Review of Financial Analysis, Finance Research Letters, and The North American Journal of Economics and Finance.

## Languages

---

<b>Spanish</b>		Native
<b>English</b>		Fluent

## Research Interests

---

Voluntary Disclosure in Financial Markets, Empirical Asset Pricing, Forecasting, Machine Learning, Applied Time-Series Econometrics, and Textual Analysis in Finance.

## References

---

### **Olga Kolokolova, Ph.D.**

Department of Accounting and Finance  
Lancaster University Management School  
Lancaster University  
Bailrigg, Lancaster, LA1 4YX, UK  
✉ [o.kolokolova@lancaster.ac.uk](mailto:o.kolokolova@lancaster.ac.uk)

### **S. Sarah Zhang, Ph.D.**

Accounting and Finance Division  
Alliance Manchester Business School  
The University of Manchester  
Booth St. W., Manchester, M15 6PB, UK  
✉ [sarah.zhang@manchester.ac.uk](mailto:sarah.zhang@manchester.ac.uk)

### **Erwin Hansen, Ph.D.**

Department of Business Administration  
Faculty of Economics and Business  
University of Chile  
Santiago, Diagonal Paraguay 257, Chile  
✉ [ehansen@fen.uchile.cl](mailto:ehansen@fen.uchile.cl)

### **David Díaz, Ph.D.**

Department of Business Administration  
Faculty of Economics and Business  
University of Chile  
Santiago, Diagonal Paraguay 257, Chile  
✉ [ddiaz@fen.uchile.cl](mailto:ddiaz@fen.uchile.cl)

## Other

---

<b>Nationality</b>		Chilean
--------------------	--	---------