Gabriel E. Cabrera-Guzmán

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Education

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

Publications

1. Machine-Learning Stock Market Volatility: Predictability, Drivers and Economic Value, 2024, with J. Díaz and E. Hansen. **International Review of Financial Analysis**, *Forthcoming*.
2. Gold Risk Premium Estimation with Machine Learning Methods, 2023, with J. Díaz and E. Hansen. **Journal of Commodity Markets**, vol. 31, p. 100293. [Link]
3. Economic Drivers of Commodity Volatility: The Case of Copper, 2021, with J. Díaz and E. Hansen. **Resources Policy**, vol. 73, p. 102224. [Link]
4. 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. Forecasting the Volatility of U.S. Oil and Gas Firms with Machine Learning, 2023, with J. Díaz and E. Hansen. *R&R*.
2. Time-Varying Risk Aversion and International Stock Returns, 2023, with M. Guidolin and E. Hansen. *R&R*.

Conferences and Presentations

EFMA × 2 (Lisbon, 2024), FMA (Turin, 2024), FoFI (Lancaster, 2024), ISF* (Oxford, 2022), ISEFI* (Paris, 2022), and IAAE* (Rotterdam, 2021)

**Presentations by co-authors*

Research Experience

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 lecturer

Fall 2020	**Data Management Applications** School of Economics and Business, University of Chile

Graduate as lecturer

Fall 2022	**Business Intelligence for Finance** School of Economics and Business, University of 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
Spring 2020	**Business Intelligence for Finance** School of Economics and Business, University of Chile

Grants and Scholarships

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

Other Academic Services

Referee | Resources Policy and International Review of Financial Analysis.

Computational Skills

Advanced	Python, R, Stata, LaTeX, and Microsoft Office.
Intermediate	Eviews, Matlab, PostgreSQL, and Git.
Basic	Html, CSS, JavaScript and Julia.

Languages

Spanish	Native
English	Fluent

Research Interest

Empirical Asset Pricing, Volatility, Forecasting, Machine Learning, and Text-Analysis Applications in Finance.

References

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Other

Nationality | Chilean