Iván Blanco Sánchez

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EMPLOYMENT

- Associate Professor Dept. of Finance, CUNEF Universidad, 2023–present
- Director, Master in Finance, CUNEF Universidad, 2023–present
- Assistant Professor of Finance, CUNEF Universidad, 2017–2023
- Postdoctoral Researcher, Financial Big Data Institute, UC3M, 2016–2017
- Senior Quantitative Researcher, Arfima Trading, Madrid, 2015–2016
- Teaching Assistant, UC3M, 2011–2016

EDUCATION

- B.S./M.S. in Aerospace Engineering, Universidad Politécnica de Madrid, 2006
- MBA, EOI & EM Lyon Business School, 2008
- M.Sc. in Business and Quantitative Methods (Finance), UC3M, 2012 (Summa Cum Laude)
- Ph.D. in Business and Quantitative Methods (Finance), UC3M, 2016 (Summa Cum Laude)

FIELDS OF INTEREST

Empirical Asset Pricing; Quantitative Finance; Machine Learning/Deep Learning in Finance; Financial Markets

PUBLICATIONS

- Blanco, Iván; Martin, José M.; Remesal, Alberto: “Stock Price Informativeness and the Propagation of Idiosyncratic Shocks by Institutional Investors,” *Journal of Corporate Finance*, Article 103123, 2024.

- Blanco, Iván; De Jesus, M.; Remesal, Alberto: "Overlapping Momentum Portfolios," *Journal of Empirical Finance*, Vol. 72, 2023.
- Blanco, Iván; García, S.: "Options Trading and the Cost of Debt," *Journal of Corporate Finance*, Vol. 69, 102005, 2021.
- Blanco, Iván; Peña, I.; Rodríguez, R.: "Modelling Electricity Swaps with Stochastic Forward Premium Models," *The Energy Journal*, Vol. 39(2), 2018.
- Baldominos, A.; Blanco, Iván; Moreno, A.; Iturrarte, R.: "Identifying Real Estate Opportunities using Machine Learning," *Applied Sciences*, Vol. 8, 2321, 2018.
- Blanco, Iván; Wehrheim, D.: "The Bright Side of Financial Derivatives: Options Trading and Firm Innovation," *Journal of Financial Economics*, Vol. 125(1), 99–119, 2017.
- Balbás, A.; Blanco, Iván; Garrido, J.: "Measuring Risk when Expected Losses are Unbounded," *Risks*, Vol. 2(4), 411–424, 2014.

WORKING PAPERS

- "Mandated Disclosure, Institutional Investors and Stock Price Informativeness" (with S. García and D. Wehrheim).
- "Meet Me Halfway: Financial Analysts and Strategic Change" (with F. Ferraro, G. Valentini, and D. Wehrheim).
- "Deep Momentum: Predicting Return Continuation with Non-linear and Persistent Memory" (with S. García and A. Remesal).

SELECTED ACADEMIC HONOURS AND GRANTS

- Best Paper Award, AEFIN Finance Forum, 2022 (Overlapping Momentum Portfolios)
- INVERCO Award for Best Paper on Asset Management, 2021
- SANFI–Banco Santander Award for Best Finance Ph.D. Thesis, 2018
- Best Paper Award, AEFIN Finance Forum, 2015 (The Bright Side of Financial Derivatives)
- Research Project (PI): Caracterización del efecto de los agentes del mercado financiero sobre gobierno corporativo (PID2019-111066GA-100, PROYECTOS I+D, 2020–2023)

SELECTED PRESENTATIONS

XXVIII Finance Forum (Spain, July 2021), FUNCAS: Financial Analysis and Big Data (Spain, Oct 2022)

CONFERENCES

XIV Congress of Financial and Actuarial Mathematics* (Madrid, June 2013), Ratio Colloquium on Financing Innovation* (Stockholm, Aug 2014), Energy Finance Congress (Sicily, Sept 2014), XV Congress of Financial and Actuarial Mathematics (Sevilla, Oct 2014), XXII Finance Forum (Zaragoza, Nov 2014), GSE Economics and Innovation (Barcelona, June 2015), Insurance, Mathematics & Economics* (Liverpool, June 2015), XXIII Finance Forum* (Madrid, July 2015), XXX Jornadas de Economía Industrial (Alicante, Sept 2015), IP Statistics for Decision Makers (Vienna, Nov 2015), SAEe 2015 (Girona, Dec 2015), Trading Amsterdam (Keynote Speaker)* (Amsterdam, March 2016), EFMA 2017 (Athens, July 2017), XV Finance Forum (Barcelona, July 2017), Mathematical and Statistical Methods for Finance* (Madrid, April 2018), XVI Finance Forum (Santander, July 2018), Seminar at University of the Balearic Islands* (May 2019), CEPR-Imperial-Plato Market Innovation* (London, June 2019)

SEMINARS

Seminar at University of the Balearic Islands* (May 2019), CEPR-Imperial-Plato Market Innovation* (London, June 2019), XXVIII Finance Forum (Spain, July 2021), FUNCAS: Financial Analysis and Big Data (Spain, Oct 2022)

PROFESSIONAL ACTIVITIES

- Founder & Director, Noax Capital, Madrid, 2020–present
- Senior Quantitative Researcher, Arfima Trading, Madrid, 2015–2016
- Quantitative Associate Director, BBVA, Madrid, 2010–2011
- Quantitative Analyst, Banco Santander, Madrid, 2009–2010
- Aerospace Manager, Airbus Military, Madrid, 2006–2008