

Curriculum Vitae

Manuel J. Sánchez Sánchez

Business Addresses

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Current Position

Associate Professor

Education

Carlos III University of Madrid, B.A., 1995
UNED, Ph. D., 2003
Dissertation Title: Nonlinear Tools Implementation in Market Risk Analysis
(Summa Cum Laude)

Teaching

B.A

Advanced Mathematics in Economics

Graduate Courses

Market Risk Management and Control

Research Interests

DSGE Models, Financial and Systemic Risk Analysis, Multiple Time series Econometrics.

Recent and unpublished papers in progress

DSGE Model with financial sector in view (Working Paper)
Closed-form solution to a Continuous stochastic Growth Model (Working Paper)
Forecasting in DSGE Models (Working paper)

Recent Books

Advanced Mathematics for Business Administration, Sanz y Torres Press 2011

<https://www.sanzytorres.es/ficha.php?libid=10827>

Advanced Mathematics for Economics, Sanz y Torres Press 2012

<https://www.sanzytorres.es/ficha.php?libid=16660>

Conference Presentations

7th Annual International Symposium on Economic Theory, Policy and Applications, Athens, Greece, 2012

Research Grants

2002-2004 Co-investigator for research grant "Design and implementation of Mathematical and Computational Tools for Financial Risk Analysis. UNED