Luis G. Hernández-Román

Curriculum Vitae: 15 August 2025

Address Banco de México,

18, Av. 5 de Mayo, 06000 Mexico City, Mexico

E-mail luis.roman@banxico.org.mx

Website www.luishdzroman.com

Research Interests

Fields Applied Macroeconometrics, International Macroeconomics, Monetary Policy

Professional Experience

2024-present	Central Bank of Mexico, Mexico City, Mexico Research Economist, Monetary Research Division
2015-2019	Economic Analyst, Monetary Research Division
Jul-Oct 2022	Central Bank of Chile, Santiago, Chile PhD Intern, Macroeconomic Analysis Division

EDUCATION

2019-2024	Ph.D. Finance and Econometrics, University of Warwick, UK		
	> Dissertation: "Essays in Empirical Macroeconomics"		
	> Supervisors: Prof. Ana Galvão and Prof. Ivan Petrella		
	> COMMITTEE: Prof. Marija Vukotić and Prof. Efrem Castelnuovo		
2013-2015	M.Sc. Economics, Centre for Research and Teaching in Economics (CIDE), Mexico		
2007-2012	B.Sc. Physics and Mathematics, National Polytechnic Institute (IPN), Mexico		

Refereed Publications

- > "Disentangling Demand and Supply Inflation Shocks from Electronic Payments Data" (with Guillermo Carlomagno and Nicolás Eterovic), **Economic Modelling**, 141, 2024.
- > "Recessions and potential GDP: The case of Mexico" (with Daniel Ventosa and Alejandro Villagómez), Bulletin of Economic Research, 73, pp. 179–195, 2021.
- > "Inquiry on the Transmission of U.S. Aggregate Shocks to Mexico: A SVAR Approach" (with Julio Carrillo and Rocío Elizondo), **Journal of International Money and Finance**, 104, pp. 1–21, 2020.

WORKING PAPERS

- > "Monetary Policy Trade-offs Amid Global Supply Chain Disruptions," Rej&R to the Journal of Monetary Economics
- > "Monetary Policy in a Small Open Economy before and after the Pandemic: The case of Mexico" (with Julio Carrillo, Rocío Elizondo, Raúl Ibarra, and Miroslava Quiroga)
- > "Global Inflation and Inflation Risks"
- > "The Global Transmission of U.S. Trade Policy Uncertainty Shocks"

WORK IN PROGRESS

- > "The Determinants of Trend Inflation in Mexico"
- > "The Transmission of Inflation Uncertainty Shocks: The Role of Inflation Skewness"

Presentations at Conferences, Seminars and Workshops (†scheduled)

†World Congress of the Econometric Society (Seoul, South Korea)
Canadian Economics Association (CAE) Annual Conference (Montreal, Canada)
PhD-Economics Virtual Seminar (PhD-EVS)

2024 SNDE-IIF Workshop for Young Researchers (Virtual)
LACEA-LAMES Annual Meeting (Montevideo, Uruguay)
CEMLA Conference - XXIX Meeting of the Central Bank Researchers Network (Mexico City)
SobreMéxico Economic Congress (Mexico City, Mexico)

Conference on Real-Time Data Analysis, Methods, and Applications (Madrid, Spain)
Money, Macro and Finance (MMF) Society Conference 2023 (Portsmouth, UK)
International Association for Applied Econometrics (IAAE) Conference (Oslo, Norway)
Warwick/Oxford, Macro & International Economics Workshop (Coventry, UK)
Annual Money, Macro and Finance (MMF) PhD Conference (Sheffield, UK)
Lancaster/Manchester, Workshop on Financial Econometrics (Lancaster, UK)

Banco Central de Chile, Seminar (Santiago, Chile)
International Association for Applied Econometrics (IAAE) Conference (London, UK)
Warwick Business School, Finance Seminar (Coventry, UK)
Queen Mary, 4th Economics & Finance Workshop for PhD & Post-doc Students (London, UK)
Annual Money, Macro and Finance (MMF) PhD Conference (Edinburgh, Scotland)
Royal Economic Society (RES) Conference (Virtual)
King's College London, 2nd Quick Talks on Macroeconometrics Workshop (London, UK)

2021 Warwick, Macro & International Economics Workshop (Coventry, UK) LACEA-LAMES Annual Meeting (Virtual)

2017 Banco de México, Seminar (Mexico City, Mexico) SobreMéxico Economic Congress (Mexico City, Mexico)

Discussions

2024 "Monetary Policy in Emerging Markets under Global Uncertainty," by Juan R. Hernández - CEMLA conference - Central Bank Researchers Network

2022 "Export Entry and Network Interactions, Evidence from the Belgian Production Network," by Philipp Ludwig - 4th QMUL Economics & Finance Workshop

"The Impact of the Economic Stimulus Package on China's Economic Growth," by Jialin Gong - 9th MMF PhD Conference

Refereeing

Journal of International Money and Finance ($\times 5$); International Review of Economics & Finance; Open Economies Review; Latin American Journal of Central Banking; Estudios Económicos; Banco de México Working Papers ($\times 3$)

TEACHING EXPERIENCE

2021-2023 University of Warwick, Coventry, UK

Graduate Teaching Assistant, Warwick Business School

- > IB9X60: Quantitative Methods for Finance (MSc) [Autumn 2022]
- > IB2B20: Financial Econometrics (BSc) [Winter 2021, 2022, 2023]
- > IB2350: Finance 1: Financial Markets (BSc) [Autumn 2021, 2022, 2023]

Fellowships, Honors & Awards

2023, 2024	Warwick Award for Outstanding Contribution to Teaching, UK
2022	Teaching Excellence Recognition, University of Warwick, UK
2019-2023	Doctoral Scholarship, Banco de México, Mexico
2017	Citibanamex Economics Prize 2016 (2nd Place, Research Category), Mexico
2013-2015	Master's Scholarship, CONACyT, Mexico
2012	Academic Excellence Recognition, IPN, Mexico

ADVANCED TRAINING COURSES

2023	Euro Area Business Cycle Network (EABCN) Training School Analysis of Macroeconomics Data Using Local Projections (Barcelona, Spain) Taught by Prof. Òscar Jordà	
2022	What's New in Mixed Frequency Data (MIDAS) (Virtual) Taught by Profs. Eric Ghysels, Massimiliano Marcellino and Jonas Straukias	
	Climate Change and its Effects on Macro/Monetary Policy (Virtual) Taught by Profs. John Hassler and Per Krusell	
	Financial Intermediation and Monetary Policy (Virtual) Taught by Profs. Itamar Drechsler, Alexi Savov and Philipp Schnabl	
2021	Recent Developments in Forecasting (Virtual) Taught by Profs. Graham Elliott and Allan Timmermann	
2020	Lancaster University PhD Summer School Bayesian Methods for Empirical Macroeconomics (Virtual)	
	Taught by Prof. Gary Koop	

MISCELLANEOUS

Software Matlab, Stata, Eviews, Bloomberg, LATEX

Languages Spanish (Native), Nahuatl [Mexican] (Native), English (Fluent), French (Basic)

Full name Luis Gabriel Hernández Román

Citizenship Mexican

REFERENCES

Prof. Ana Galvão	Prof. Ivan Petrella	Dr. Julio A. Carrillo
Bloomberg Economics, UK	University of Turin, Italy	Banco de México, Mexico
Global Modelling Team	Collegio Carlo Alberto	Monetary Research Division
ana.b.galvao@pm.me	Ivan.Petrella@carloalberto.org	jcarrillo@banxico.org.mx