



Ramon Alemany
Curriculum Vitae
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Address

Dept. of Econometrics, Riskcenter-IREA
University of Barcelona
Av. Diagonal, 690
08034 Barcelona, Spain

Tel: (34) 934 037 040
Fax: (34) 934 021 821
e-mail: ralemany@ub.edu
<http://www.ub.edu/riskcenter/>

Personal Background

Birth date: June 21, 1962, male. Citizenship: Spanish. Three daughters.

Research interests:

Econometrics, actuarial statistics, long-term care insurance, statistical methods for insurance and finance, quantitative methods for risk management

Education

Universitat de Barcelona (Spain), PhD, Economics, 1993
Universitat de Barcelona (Spain), MA, Quantitative Methods in Economics, 1987
Universitat de Barcelona (Spain), MSc, Economics, 1986

Academic Positions

Full Professor - Catedrático de Universidad - Departament of Econometrics, University of Barcelona, 2001-present.
Associate Professor - Profesor Titular de Universidad, UB 1995-2001.
Teaching Assistant, UB 1986-1995.

Visiting Academic Positions

Visiting Professor, Université Paris II Panthéon-Assas (France), 1998-2002 (1 month/year).

Management experience (5 most relevant posts)

- Director of the Department of Econometrics, University of Barcelona, 2010-present.
- Director General of the Life Long Learning Institute - University of Barcelona (IL3-UB), 2007-2009.
- Vice-Rector for Academic Affairs and Personnel at the Open University of Catalunya (UOC), 2005-2007.
- Vice-Rector of Personnel and University Affairs at the University of Barcelona, 2001-2005.
- Director of Undergraduate Studies, School of Economics, University of Barcelona, 1994-2000.

Experience in quality assessment (5 most relevant posts)

- President of the AQU (Catalan University Quality Assurance Agency) Commission for the Accreditation of the Teaching Assessment and Evaluation Guide (DOCENTIA program) for the Ramon Llull University, Abat Oliba University, Open University of Catalunya and International University of Catalunya, 2012-2014.
- President of the AVAP (Valencian Agency for Quality Assessment) Commission for the Accreditation of the Teaching Assessment and Evaluation Guide (DOCENTIA program) for the Polytechnic University of Valencia, Jaume I University, University of Alacant and Miguel Hernández University, 2011.
- President of the CINDA-IAC (International Institute for Quality Assessment) Commission for the Evaluation of the Administration Degree at the University of Lima, Peru. 2011.
- President of the ANECA (Spanish National Agency for Quality Assessment and Accreditation) Commission for the Accreditation of the UNED's Teaching Assessment and Evaluation Guide (DOCENTIA program), 2009.
- Member of the PNECU External Commission for the Evaluation of the Business Administration Degree, Jaume I University, Spain, 2000.

Teaching experience (5 last years)

- Forecasting Methods - Business Administration (BA)
- Statistics - Business Administration (BA)
- Econometrics - Statistics (BA)
- Econometrics: Actuarial and Financial Applications - Actuarial Science Studies (MSc)
- Statistical Models - Actuarial and Financial Studies (MSc)
- Applied Statistical Models - Actuarial and Financial Studies (MSc)

Research experience (5 last years)

Articles

- [1] Alemany, R. and Guillen, M. (2013) "The History of the Insurance market in Spain" **Insurance and Risk Management Journal**, 81 (1-2), 103-118.
- [2] Alemany, R., Ayuso, M. and Guillén, M. (2013) "Impact of road traffic injuries on disability rates and long-term care costs in Spain" **Accident Analysis and Prevention**, 60, November 2013, 95-102.
- [3] Alemany, R., Bolancé, M. and Guillén, M. (2013) "A nonparametric approach to calculating value-at-Risk" **Insurance: Mathematics and Economics**, 52(2), 255-262.
- [4] Bahraoui, Z., Bolancé, C. and Alemany, R. (2013) "Estimating Risk with Sarmanov Copula and Nonparametric Marginal Distributions" **Lecture Notes in Business Information Processing**, 145, 91-98.
- [5] Bolance, C., Alemany, R. and Guillen, M. (2012) "Efectividad del sistema público de dependencia en España para la reducción del coste individual de cuidados a lo largo de la vida", **Revista Economía Aplicada**, 21(61), 97-117.
- [6] Alemany, R., Alcañiz, M., Guillen, M. (2012) "The Statistical Accuracy of Surveys on Business and Economic Perspectives: A Case Study" **Studies in Fuzziness and Soft Computing**, 286, 413-422.
- [7] Alemany, R., Ayuso, M. and Guillen, M. (2012) "Nuevos factores exógenos en la modelización de la dependencia: la inversión en prevención de la dependencia en la población de edad avanzada" **Anales Instituto Actuarios Espanoles**, 18, 1-18.

- [8] Alemany, R., Bolance, C., Guillen, M. (2012) "Disability Caused by Occupational Accidents in the Spanish Long-Term Care System", **Studies in Fuzziness and Soft Computing**, 287, 167-176.
- [9] Alcañiz, M., Alemany, R., Bolance, C. and Guillen, M. (2011) "El coste de los cuidados de larga duración en la población española: análisis comparativo entre los años 1999 y 2008", **Revista Métodos Cuantitativos en Economía y Empresa**, 12, 111-131.

Book chapters

- [1] Alemany, R., Ayuso, M., Bolancé, C. (2013) "Las posibilidades que plantea al seguro español la necesaria reforma del sistema público de salud y de la dependencia" in Blanco-Morales Limones, P., Guillen Estany, M. **El Sector Asegurador ante las Transformaciones del Estado del Bienestar**, Papeles de la Fundación 48, Madrid: Fundación Estudios Financieros, 251-271.
- [2] Guillén, M., Bolancé, C. and Alemany, R. (2011) "The Spanish long-term care system - A case study" in Krüger, K. and Gier, E. **Long-Term Care Services in 4 European Countries. Labour Markets and Other Aspects**, Barcelona/Nijmegen/Oldenburg: XREAP and Radboud University Nijmegen, 14-28.
- [3] Alemany, R. and Bolancé, C. (2011) "Esperanza vida y coste de los cuidados de larga duración en la población española" in Feria, J.M, Jimenez, E., Guillen, M., **Investigaciones en Seguros y Gestión del Riesgo: Riesgo 2011**, Madrid: Fundación Mapfre, 365-378.
- [4] Ayuso, M., Bolancé, C., and Alemany, R. (2011) "Riesgo de pérdida por fraude en el seguro de automóviles" in Ayuso, M. **Métodos Cuantitativos en Economía del Seguro del Automóvil**, Barcelona: Universitat de Barcelona, 145-162.

Working papers in series

- [1] Alemany, R., Bolancé, C. and Guillén, M. (2014) "Accounting for severity of risk when pricing insurance products", UB Riskcenter Working Papers Series 2014-05.
- [2] Alemany, R., Bolancé, C. and Guillén, M. (2012) "Nonparametric estimation of Value-at-Risk", Documents treball Xarxa de Referència en Economia Aplicada, XREAP 2012-19. 2010
- [3] Bolancé, C., Alemany, R., and Guillén, M. (2010) "Prediction of the economic cost of individual long-term care in the Spanish population", Documents treball Xarxa de Referència en Economia Aplicada, XREAP2010-8 and Research Institute of Applied Economics 2010-11.

Contributions to meetings

- [1] Alemany, R., Guillén, M. and Piulachs-Lozada, X. (2014) "A longitudinal and survival model with healthcare usage for insured elderly" 3rd International Conference on Evidence-based Policy in Long-term Care, London (United Kingdom), September 1-3.
- [2] Alemany, R. and Piulachs-Lozada, X. (2014) "Longitudinal and Survival Model with Health Care Usage for Insured Elderly" Risk Management in Insurance. Barcelona (Spain). July 16
- [3] Alemany, R.; Bolancé, M.; Guillén, M. (2013) "Can we use kernel smoothing to estimate Value-at-Risk and Tail-Value-at-Risk?" 2013 Astin Colloquium, The Hague (The Netherlands), May 21-24.
- [4] Alemany, R.; Bolancé, M.; Guillén, M. (2013) "Using kernel smoothing to estimate value at Risk and tail value at Risk" IV Congreso Iberico Actuarios, Barcelona (Spain), June 19-21.
- [5] Bahraoui, Z., Bolancé, C., Alemany, R. (2013) "Estimación núcleo transformada corregida: doble transformación versus núcleos asimétricos en la estimación del riesgo de pérdida", RISK 2013, V Workshop on Risk Management and Insurance, Las Palmas Gran Canaria (Spain), October 17-18.
- [6] Alemany, R., Ayuso M., Guillén, M. (2012) "Technical support and home adaptation for the elderly needing care in Barcelona" 2nd International Conference on Evidence-based Policy in Long-term Care, London (United Kingdom), September, 5-8.

- [7] Alemany, R. and Bolancé, C. (2011) "Esperanza de vida y coste de los cuidados de larga duración en la población española", 4th Workshop on Risk Management and Insurance, Seville (Spain), October, 20-21.
- [8] Ayuso, M., Bolancé, C. and Alemany, R. (2010) "Riesgo de pérdida por fraude en el seguro de automóviles", Workshop on Metodos Cuantitativos en Economía del Seguro del Automóvil, Barcelona (Spain), July, 12.
- [9] Bolancé, C., Alemany, R and Guillén, M. (2010) "Prediction of the economic cost of long-term care from an individual perspective in the Spanish general population", International Conference on Evidence-Based Policy in Long-Term Care, London School of Economics, London (UK), September, 8-11.