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Education

2006: BA in Mathematics, Universidad Complutense de Madrid.

2007: MSc in Mathematical Engineering, Universidad Complutense de Madrid.

2012: PhD in Economics, Universidad Complutense de Madrid.

Publications

A first analysis of energy transition risks with the Bank of Spain's FLESB stress testing framework. Carlos Pérez Montes, Alejandro Ferrer. Revista de Estabilidad Financiera, November 2018. Ferrer, Alejandro; García Villasur, Francisco Javier; Lavín San Segundo, Nadia; Pablos Nuevo, Irene; Pérez Montes, Carlos. Revista de Estabilidad Financiera, November 2021.

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Efficient estimation of unconditional capital by Monte Carlo simulation. Alex Ferrer, José Casals and Sonia Sotoca. Finance Research Letters, October 2015.

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