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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

Sample dependency during unconditional credit capital estimation. Alex Ferrer, José Casals and Sonia Sotoca. Finance Research Letters, September 2015.

Capital cyclicity, conditional coverage and long-term capital assessment. Alex Ferrer, José Casals and Sonia Sotoca. Finance Research Letters, October 2015.

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

Credit portfolios and risk weighted assets: analysis of European banks. Carlos Trucharte, Carlos Pérez, María Elizabeth Cristófoli, Alex Ferrer and Nadia Lavín. Revista de Estabilidad financiera, November 2015.