

FABIO CASTIGLIONESI

HOME ADDRESS AND TELEPHONE:

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SEX: M **CITIZENSHIP:** Italy **PERSONAL WEB PAGE:** <http://pareto.uab.es/~fcastiglionesi>

FIELDS:

Primary: Banking and Monetary Theory, Macroeconomics, Financial Contagion.
Secondary: Financial Markets and the Macroeconomics, Corporate Finance, Risk Management.

CURRENT POSITION:

September 2004 - Present Post-doc Research. Universitat Autònoma de Barcelona, Spain.

GRADUATE STUDIES:

September 1999 – July 2004 Ph. D. in Economics. Universidad Carlos III de Madrid, Spain.

THESIS: “Essays on Financial Contagion and Macroeconomics”. Advisor: Prof. Sandro Brusco.

September 1997 – July 1998 Master in Economics. Università “Luigi Bocconi”, Milan, Italy.

UNDERGRADUATE STUDIES:

September 1989 – December 1995 Laurea (BA), Economics and Commerce, summa cum laude, Università “La Sapienza” of Rome – Italy.

PUBLICATIONS:

1. “Financial Contagion and the Role of the Central Bank”, *Journal of Banking and Finance*, forthcoming.
2. “*Il miracolo possibile: un programma per l'economia italiana*”, (with Franco Modigliani and Mario Baldassarri), Roma-Bari, Laterza, 1996.

COMPLETED PAPERS:

1. “Liquidity Coinsurance, Moral Hazard and Financial Contagion” (with Sandro Brusco). Revise and resubmit (first round), *Journal of Finance*, **Job Market Paper**.
2. “An Empirical Assessment of the Determinants of TFP Growth” (with Carmine Ornaghi). Submitted.

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RESEARCH IN PROGRESS:

1. “Moral Hazard and Systemic Risk” (with Sandro Brusco).
2. “Capital Requirements and Banks’ Risk Taking” (with Sandro Brusco).
3. “Technological Progress and Competition” (with Michele Boldrin and Carmine Ornaghi).
4. “International Financial Contagion”.
5. “Central Bank’s Behaviour and Liquidity Shocks”.

OTHER (PAST) RESEARCH:

“The Measurement of the Deficit and the European Monetary Union: an Alternative Proposal” (with Franco Modigliani), MIT, 1997, *mimeo*.

“The Effect of Quality-Adjusted Price on GDP Growth Comparison”, Universidad Carlos III, 2002, *mimeo*.

TEACHING EXPERIENCE:

September 2004 – Present	<i>Lecturer</i> . Universitat Autònoma de Barcelona, Spain. Advanced Macroeconomics II (Undergraduate, in Spanish).
September 2002 – July 2004	<i>Lecturer</i> . Universidad Carlos III de Madrid, Spain. Corporate Finance (Graduate, in English). Financial Statement Analysis (MBA, in English).
September 1999 – August 2002	<i>Teaching Assistant</i> . Universidad Carlos III de Madrid, Spain. Accounting, and Financial Economics (Undergraduate, in Spanish).

RELEVANT POSITIONS HELD:

November 2005	<i>Visiting Scholar</i> . Federal Reserve Bank of New York, New York, USA.
February 2004 – July 2004	<i>Visiting Scholar</i> . University State of New York at Stony Brook, New York, USA.
September 1996 – July 1997	<i>Visiting Scholar</i> . Massachusetts Institute of Technology, Sloan School of Management, Cambridge, USA.
May 1996 – December 1996	<i>Research Consultant</i> . Italian National Institute of Statistics (ISTAT), Rome, Italy.
January 1996 – July 1996	<i>Associate Researcher</i> . Confindustria, Rome, Italy.

CONFERENCE PRESENTATIONS:

“Liquidity Coinsurance, Moral Hazard, and Financial Contagion”.

Frankfurt 2005	4 th Joint Central Bank Conference on Risk Management and Systemic Risk (European Central Bank, Federal Reserve Board, Bank of Japan).
London 2005	IX World Congress of the Econometric Society.
Frankfurt 2005	CFS Conference “Risk Transfer Between Insurers, Banks, and Markets”.
Barcelona 2004	XII Foro de Finanzas.

