

Victoria M. Vanasco

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Contact Information:

Centre de Recerca en Economia Internacional (CREI)
25-27 Ramon Trias Fargas,
Barcelona, 08005, Spain

EMPLOYMENT

Centre de Recerca en Economia Internacional (CREI), Researcher, 2018-present
Graduate School of Business, Stanford University, Assistant Professor of Finance, 2014-2018
IAE, Universidad Autónoma de Barcelona, Visiting Researcher, Summer of 2018
CREI and Universitat Pompeu Fabra, Visiting Researcher, 09/2016-04/2017
World Bank, Junior Professional Associate (JPA), 2006 to 2008

EDUCATION

University of California, Berkeley, PhD in Economics, 2014.
Dissertation Title: “The Role of Informational Asymmetries in Financial Markets and the Real Economy.”
Advisors: William Fuchs, Pierre-Olivier Gourinchas, Christine Parlour, Demian Pouzo, David Romer.

Universidad Torcuato Di Tella,

Master in Finance, 2005
B.A. in Economics, 2004

PRIZES AND AWARDS

Junior Prize in Monetary Economics and Finance, Banque de France and Toulouse School of Economics, 2018
National Academy of Economics Award (ANCE) for Best Young Economist’s Paper, 2017, Argentina
Michelle R. Clayman Faculty Scholar for 2014-2015
Top Finance Graduate Award 2014
Best Theory Paper on the Academic Job Market, 2nd Prize, Finance Theory Group
Outstanding Graduate Student Instructor Award, UC Berkeley

FELLOWSHIPS AND GRANTS

ERC Starting Grant 2020, “Information, Markets, and the Macroeconomy” (GR 948432), 2021-2025
Proyectos de I+D+I, Spanish Ministry of Science and Innovation Grant, (PID2019-110726GA-I00), 2020
Ramon y Cajal Fellowship, Spanish Ministry of Economy and Competitiveness, 2020-2025
Fundació La Caixa (CG-2019-, 2020-2021)
Barcelona GSE Seed Grant (SG2019-03)
Generalitat de Catalunya, AGAUR Grant (2017SGR1393), 2017-2019
UC Berkeley Dean’s Normative Time Fellowship

RESEARCH

Publications

- “Securitization, Ratings, and Credit Supply” with B. Green and B. Daley, *Journal of Finance*, 2020.
- “Investor Experiences and International Capital Flows” with U. Malmendier and D. Pouzo, *Journal of International Economics*, 2020.
- “Investor Experiences and Financial Market Dynamics” with U. Malmendier and D. Pouzo, *Journal of Financial Economics*, 2020.
- “Learning by Lending” with Matthew Botsch, *Journal of Financial Intermediation*, March 2018, Winner of the JFI Best Paper Award 2019
- “The Downside of Asset Screening for Market Liquidity”, *Journal of Finance*, 2017.

Working Papers

- Security Design with Ratings (with B. Green and B. Daley), *R&R at the Review of Financial Studies*.
- The Good, the Bad and the Complex: Product Design with Imperfect information (with D. Foarta and V. Asriyan).
- Security Design in Non-Exclusive Markets with Asymmetric Information (with V. Asriyan)
- Informed Intermediation Over the Cycle (with V. Asriyan).

Work in Progress

- Interest Rates, Asset Prices, and the Allocation of Credit (with V. Asriyan, A. Van der Ghote, and A. Martin)
- Information Production and Market Liquidity Over the Cycle (with V. Asriyan and A. Martin)

TEACHING

Universitat Pompeu Fabra

- ‘Topics in Macroeconomics VI: Topics in Macrofinance I’, Master of Research in Economics, Finance and Management (MRes), Spring 2021
- Banking Theory and Applications, School of Management, Winter 2021/2019
- Financial Management II, Winter 2017

Stanford University

- Microeconomic Theory (GSBGEN 675), Fall 2017
- Finance for Non-MBAs (ECON 135), Fall 2017 and Winter 2015
- MSx Finance (MSx 229), Fall 2015

OTHER PROFESSIONAL ACTIVITIES:

- 2020-present** **Member of the Editorial Board, The Review of Economic Studies**
- 2020-present** **Associate Editor, Management Science**

Referee for Peer-Reviewed Journals:

Journal of Finance, American Economic Review, Journal of Political Economy, Econometrica, Review of Economic Studies, Review of Financial Studies, Journal of Financial Economics, Journal of Economic Theory, Economic Journal, Review of Finance, Theoretical Economics, RAND, Management Science, Journal of Finance and Banking, IMF Economic Review, Journal of Economic Surveys.

Seminar Invitations and Conferences *(Including scheduled.)*

2021: University of Michigan, Warwick School of Business, Queen Mary University of London

2020: Virtual Finance Webinar, INSEAD Finance, Cambridge Finance Theory Symposium, CEPR Finance Virtual Seminar, Bocconi University, ESADE, Amsterdam Business School, Barcelona GSE Summer Forum, Swiss Finance Institute@EPFL, ESADE.

2019: AFA Meeting, Transpyrenean TSE-CREI Macro Workshop, Banque de France-TSE Prizes in Monetary Economics and Finance, Bank of Italy, European Central Bank, Banking Workshop at Columbia University, Catalan Economic Society Meeting, Universidad de los Andes (Chile), Rotman School of Business (UoT), Oslo Business School, Universidad de Barcelona.

2018: London Business School, HEC Paris, CREI-UPF, Toulouse School of Economics, Imperial College London, ASU Sonoran Winter Conference, Wharton School University of Pennsylvania, Recent Development in Macroeconomics, EIEF Institute, Bank of Italy and Bocconi Conference, FIRS Barcelona, Barcelona Summer Forum, LSE Paul Wooley Conference, SED Mexico City, Oxford FIT Conference, Minneapolis Fed, Yale SOM, Stockholm School of Economics, University of Essex.

2017: University of Minnesota, NBER Corporate Finance Winter Meeting, Princeton University, UT Austin, UNC, Washington University in St Louis, University of Washington, Banco Central de Portugal, Universidad Aut3noma de Barcelona, Toulouse School of Economics, University of Edinburgh, Tel Aviv University, University of Jerusalem, FGV and Sao Paulo School of Economics, Workshop on Corporate Debt at Cass Business School (March 2017), AEA/AFA Meetings in Chicago.

2016: Credit Ratings Conference at Carnegie Mellon, London School of Economics, NYU Stern, Wharton School University of Pennsylvania, Conference on Financial Intermediation at London Business School, MIT Sloan Junior Faculty Conference, NYU Stern Woman Assistant Professors Conference, First Junior Rome Conference in Finance, EIEF, Maryland Junior Corporate Finance Conference, NBER Behavioural Macro Workshop.

2015: Santa Clara University, Universitat Pompeu Fabra, FIRS Conference in Iceland (Financial Intermediation Research Society), 4th Annual UTDT Economic Conference, FTG (Finance Theory Group), L.A. Meeting.

2014: Columbia University, Stanford University, Duke University's Fuqua School of Business, University of Maryland, University of Southern California, Science Po, Paris School of Economics, Bocconi University, CREI, IESE Business School, HEC Paris, Federal Reserve Board, European Central Bank, NY Federal Reserve, Richmond Federal Reserve, The Econometric Society Meeting in Madrid.

Discussions

St. Louis University Corporate Finance Conference, (2015/20) (US/Virtual), LBS Conference on Financial Fragility and Safe Assets, CREI-Bank of Canada Conference (2019), 5th CCBS Macro-finance workshop at Bank of England (2019), WFA (2019), EIEF Recent Developments in Macroeconomics (2018), Junior Faculty Workshop at Yale University, 2016 (US), AEA/AFA (American Economics/Finance Association) Meetings in 2015 (US), Paul Wooley Conference at London School of Economics, 2015 (UK), Barcelona Summer Forum, 2015 (Spain), IDC 12th Annual Conference in Financial Economics Research (Israel).

Conference Organization

2021 – *Member of the Scientific Committee:* FIRS, SED, Adam Smith Workshop.

2020 – *Member of the Scientific Committee:* FIRS, WFA, SED, FRA Meeting, Cambridge Corporate Finance Theory Symposium. *Track chair:* Finance Forum.

2019 – *Member of the Scientific Committee:* FIRS, WFA, Midwest Finance Association, SED, Financial Research Association Meeting, European System of Central Banks' Day-Ahead Conference, Cambridge Corporate Finance Theory Symposium, European Finance Association, FTG Summer Meeting in Madrid, 27th Finance Forum in Madrid.

2018 - *Member of the Scientific Committee:* FIRS, WFA, SED, MFA, Financial Research Association (FRA) Meeting. *Session Chair and Organizer:* AFA.

2017 - *Member of the Scientific Committee:* WFA, Midwest Finance Association (MFA), Barcelona Summer Forum.

2016: *Member of the Scientific Committee:* Western Finance Associations (WFA), Midwest Finance Association, Financial Management Association International Conference (FMA). *Workshop Organization:* Juniors in Financial Regulation and Banking Workshop, Stanford University.

Supervising and Mentoring Activities

Zhe Wang, Assistant Professor at Penn State University.

Kareem Elnahal, AQR Capital Management.

OTHER INFORMATION:

Citizenship: Argentine / Italian.

Marital Status: Married to Vladimir Asriyan

Languages: Spanish (native), English (fluent), French and Portuguese (conversational).