Febr 2017

I. Personal Data

Mariano Massimiliano (Max) Croce
Kenan-Flagler Business School
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II. Education

Sept. 2002 - May 2007	Ph.D. in Economics, N.Y.U., New York. *Thesis advisors: T.J. Sargent, S. Ludvigson, M. Lettau*
Sept. 2001 - July 2002	Master in Economics, L. Bocconi University, Milan
Sept. 1997 - July 2001	Bachelor in Economics, L. Bocconi University, Milan. *Thesis Advisor: F. Giavazzi.* *Final Grade: 110 out of 110, summa cum laude*

III. Professional Experience

2014 - Present	Kenan-Flagler Business School, UNC at Chapel Hill: Associate Professor of Finance (with tenure)
2013 - Present	Economics Department, UNC at Chapel Hill: Adjunct Faculty Member
2015 - Present	Economics Department, Duke University: Term Graduate Faculty Member
2007 - 2014	Kenan-Flagler Business School, UNC: Assistant Professor of Finance
2006 (Spring)	FED Board (Washington-DC): Graduate Research Program
2005 (Summer)	European Central Bank (Frankfurt): Graduate Research Program

Visiting Positions:

2016 (Spring)	Wharton School of Business, UPenn, Visiting Associate Professor of Finance
2015 (Spring)	IGM Chicago Booth Visiting Fellow
2014 (Fall)	SAFE Senior Visitor, Goethe University Frankfurt
2013 (Spring)	STERN-NYU, Visiting Assistant Professor of Economics
2012 - Present	Indian School of Business, Mohali Campus, Visiting Faculty (Summer)
2010 - 2011	Wharton School of Business, UPenn, Visiting Assistant Professor of Finance

IV. Teaching

Teaching Experience

Fall 2009 - Present	Global Economics (CORE MBA) - Kenan-Flagler BS, UNC
Spring 2012 - Present	Methods in Macro-Finance (PhD) - Kenan-Flagler BS, UNC

Spring 2016	Macroeconomics (CORE MBA) - Wharton, UPenn
Spring 2013	Economics of Global Business (CORE BSBA), STERN-NYU
Summer 2012 - Present	Global Economics (CORE MBA) - ISB, Mohali
Spring 2011	Macroeconomics (CORE BSBA) - Wharton, UPenn
Spring 2008 - 09	Corporate Finance (CORE BSBA) - Kenan-Flagler BS, UNC
Fall 2004 - 05	Macroeconomics I (CORE PhD) - NYU (TA for Tom J. Sargent)
Summer 2003 - 05	Macroeconomics (CORE BSBA) - NYU
2001- 2002	Advanced Macroeconomics and International Monetary Macroeconomics, L. Bocconi Univ., Milan (TA)

Awards, Nominations and Ratings

2016 Core Faculty Champion in Sustainability Award (Nominated)
2016 First-year Day MBA Students (Gag) Award
2015 Weatherspoon Award for Excellence in MBA Teaching (Nominated)
2015 Teaching All Stars
2015 First-year Day MBA Students (Gag) Award
2013 Faculty Mentoring Awards sponsored by the Carolina Women's Leadership Council (Nominated)
2013 First-year Day MBA Students (Gag) Award "Get Out Of Jail Free"
2012 First-year Day MBA Students (Gag) Award "Most Interesting Professor to Travel with"

Global Economics, Day MBA, Core **Kenan-Flagler B.S., UNC (average 2014--16)**	280 students, average ratings: 4.4 on a scale 1--5 (88%)
Global Economics, Day MBA, Core **Wharton, UPenn 2016**	170 students, average ratings: 2.9 on a scale 0--4 (78%)
Global Economics, Day MBA, Core **ISB (average 2013—2016)**	180 students, average ratings: 6.6 on a scale 1--7 (94%)
Global Economics, BSBA, Core **STERN, NYU 2013**	102 students, average ratings: 6.0 on a scale 1--7 (85%)
Global Economics, BSBA, Core **Wharton, UPenn 2010**	140 students, average ratings: 3.1 on a scale 0--4 (82%)

V. Professional Service

PhD Supervision

Current:	**Zhao Liu** (Duke Econ); **Sam Rosen** (UNC Finance); **Steve Raymond** (UNC Econ);
2017	**Hasan Sadik Arik** (Duke Econ, TBA) **Tatyana Marchuk** (Goethe Finance, placed at TBA);
2016	**Philip Howard** (UNC Finance, visiting Wake Forest Univ.);
2015	**Anthony Diercks** (UNC Econ, placed at Federal Reserve Board-DC).
2014	**Thien Nguyen** (Wharton Finance, placed at OSU Finance).

2013 **Kai Li** (Duke Univ. Econ, placed at HKUST);
Steven Ho (UNC Finance, placed at Tsinghua PBCSF, now at Columbia Univ. Econ (NY)).

Other Activities

Lectures
2013 Lecture on Global Business "EU: A Modern Greek Tragedy" [**pdf**]
2012 Decosimo Lecture Series on Global Business "Euro Zone: in Search of Fiscal Discipline" [**pdf**]

Referee Services
Journal of Political Economy; American Economic Review; Quarterly Journal of Economics; Econometrica; Review of Economic Studies; American Economic Journals: Macroeconomics; Journal of Monetary Economics; Journal of International Economics; Quantitative Economics; Journal of European Economic Association; Journal of Money, Credit and Banking; Journal of Economic Dynamics and Control; European Economic Review; Economic Letters; ECB WP Series; Review of Economic Dynamics; The Review of Economics and Statistics; International Economic Review; The B.E. Journal of Macroeconomics; Journal of Banking and Finance; Empirical Economics.
Journal of Finance; Journal of Financial Economics; Review of Financial Studies; Review of Asset Pricing Studies; Journal of Financial and Quantitative Analysis; Management Science; Journal of Business and Economic Statistics; Finance Research Letters; International Review of Finance; International Finance; Quantitative Finance; JEF.

Academic Committees
Kenan-Flagler Business School, Global Curriculum Advisory Board (01/2017--present)

Member
Macro Finance Society (2012--present)
WFA Program Committee (2010--present)
Cavalcade Program Committee (2010--present)
EFA Program Committee (2012--present)

Organizer
Finance Seminar Series, Kenan-Flagler Business School (2008 – 2009)
Duke-UNC AP Conference 2016 [**pdf**]
Macro-Fianance Society Meeting (Oct. 2015 – Jan 2017)

Session Chair
Finance Cavalcade 2014

Reviewer
Jackson Hole Finance Conference, Kenan-Flagler Business School (2010--present)
UNC-Duke Corporate Finance Conference (2009--2013)
Duke-UNC Asset Pricing Conference (2008--2012)
Swiss Society Conference for Financial Market Research (SGF) (2011--present)
MidWest Finance Association (2016--present)

VI. Research

Non Refereed Journal Publications

[1] "The Short- and Long-Run Benefits of Financial Integration" with R. Colacito.
2010 American Economic Review (P&P), Volume 100(2)

[2] "International Robust Disagreement" with R. Colacito.
2012 American Economic Review (P&P), Volume 102(3)

Refereed Journal Publications

[3] "Long Run Risks and the Real Exchange Rate" with R. Colacito.
2011 Journal of Political Economy, Volume 119(1).
[4] "The Market Price of Fiscal Uncertainty" with T. Nguyen, and L. Schmid.
2012 Journal of Monetary Economics, Volume 59:5.
[5] "Fiscal Policies and Asset Prices" with H. Kung, T. Nguyen and L. Schmid.
2012 Review of Financial Studies, *Leading Article*, Volume 25(9).
[6] "Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital", with H. Ai and K. Li.
2013 Review of Financial Studies, Volume 26(2).
[7] "International Asset Pricing with Recursive Preferences" with R. Colacito.
2013 Journal of Finance, Volume 68:6.

After Tenure

[8] "Long-Run Productivity Risk: A New Hope for Production-Based Asset Pricing?"
2014 Journal of Monetary Economics, Volume 66.
[9] "Investor Information, Long-Run Risk, and the Term Structure of Equity" with M. Lettau and S.C. Ludvigson
2015 Review of Financial Studies, Volume 28(3).

Completed Articles to Be Submitted for Peer Review

[10] "BKK the EZ Way" with R. Colacito, S. Ho and P. Howard ***(R&R)***
[11] "Recursive allocations and wealth distribution with multiple goods" with R. Colacito ***(R&R)***
[12] "News Shocks and Production-Based Term Structure of Equity Returns" with H. Ai, A. Diercks, and K. Li ***(Rej&R)***
[13] "Currency Risk Factors in a Recursive Multi-Country Economy" with R. Colacito, F. Gavazzoni, and R. Ready ***(R&R)***
[14] "Government Debt and the Returns to Innovation" with T. Nguyen, S. Raymond, and L. Schmid ***(R&R)***
[15] "Fiscal Policy and the Distribution of Consumption Risk" with T. Nguyen, and L. Schmid
[16] "Welfare Costs in the Long Run"
[17] "Global Entropy" with T. Nguyen, and L. Schmid
[18] "Volatility Risk Pass-Through" with R. Colacito, Y. Liu, and I. Shaliastovich
[19] "The Leading Premium" with T. Marchuk, and C. Schlag
[20] "Uncertainty-Induced Reallocations and the Macroeconomy" with R. Bansal, W. Liao, and S. Rosen

Work in Progress

[21] "International Entropy Sharing" with R. Colacito
[22] "Optimal Fiscal Policy with Innovation-Driven Growth" with T. Karantounias, S. Raymond and Lukas Schmid
[23] "International Equity Term Structures and Current Account." with H. Ai, A. Diercks, and P. Howard

Citations

Total Google-Scholar Citations: 912 (02/2016) [**link**]
Google h-index: 12
Papers with more than 50 citations:
[1] "Long Run Risks and the Real Exchange Rate" (208);
[2] "Long-Run Productivity Risk" (181);
[3] "Investor Information, Long-Run Risk, and the Term Structure of Dividends" (138).
[4] "International Asset Pricing with Recursive Preferences" (99).
[5] "Fiscal Policies and Asset Prices" (62).
[6] "Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital" (56)

Discussions

Conference		Title of the Paper
[22]	LAEF 2016	"Intangible Capital and Measured Productivity" by E. McGrattan
[21]	Cavalcade 2016	"The CAPM Strikes Back?" by H. Bai, K Hou, H. Kung and L. Zhang
[20]	UBC Winter 2016	"Does Household Finance Matter? Small Financial Errors with Large Social Costs" by Harjoat Bhamra and Raman Uppal
[19]	AEA 2016	"International Correlation Risk" by Mueller, Stathopoulos, and Vedolin
[18]	NBER/NSF/CEME 2015	"Impediments to Financial Trade: Theory and Measurement" by Garleanu, Panageas and Yu
[17]	SAFE 2015	"Production-Based Asset Pricing and the Oil Market" by Steffen Hitzemann
[16]	Oregon Dynamic Expectations 2015	"Optimal Taxation with Persistent Idiosyncratic Investment Risk" by David Evans
[15]	CEPR AP meeting 2015	"Asset Pricing with Countercyclical Household Consumption Risk" by G. Constantinides and A. Gosh
[14]	UBC Winter Conference 2015	"Real and Nominal Equilibrium Yield Curves with Endogenous Inflation: A Quantitative Assessment" by A. Hsu, E. Li., F. Palomino
[13]	BU/BOS FED Conference 2014	"Aggregate implications of corporate debt choices" by Nicolas Crouzet
[12]	HHEI Conference (UMN) 2014	"Setting Carbon Budgets in the Face of Parameter and Model Uncertainty Based on the Cumulative Climate Response: A Robustness Approach" by Anderson, Brock, Hansen and Sanstad
[11]	Finance Cavalcade 2014	"Short-run and Long-run Consumption Risks, Dividend Processes and Asset Returns" by H. H. Zhang and J. Li
[10]	Eurofidai Paris 2013	"Investor Attention and Stock Market Volatility" by D. Andrei, and M. Hasler
[09]	CFEA 2013	"Operating Inflexibility, Profitability and Capital Structure" by Z. Chen, J. Harford, and A. Kamara
[08]	CEPR AP meeting 2013	"Commodity Trade and the Carry Trade: A Tale of two Countries" by R. Ready, N. Roussanov, and C. Ward
[07]	Macro-Finance @ LBS 2012	"Innovation, Growth and Asset Prices", by H Kung and L. Schmid

[06]	Duke-UNC Conference 2012	"The Share of Systematic Variation in Bilateral Exchange Rate", by Adrien Verdelhan
[05]	CEPR AP meeting 2011	"Uncertainty about Government Policy and Stock Prices" by L. Pastor and P. Veronesi
[04]	Carlson (UMN) 2011	"G10 Swap and Exchange Rates" by J. Graveline and S. Joslin
[03]	CEPR AP meeting 2008	"Can Rare Event Explain the Equity Premium Puzzle?" by Christian Julliard and A. Gosh
[02]	Duke-UNC Conference 2008	"The Empirical Importance of Background Risk", Darius Palia, Yaxuan Qi, and Yangru Wu
[01]	EFA 2007	"Long-Run Risk through Consumption Smoothing", G. Kaltembrunner and L. Lochstoer

Invitations to Conferences and Seminars (includes presentations by co-authors)

Conference/Seminar	**Title of the Paper**
2016—2017	
Finance Cavalcade	"Government Debt and the Returns to Innovation" with T. Nguyen, S. Raymond, and L. Schmid
UBC Winter Conference	"Volatility Risk Pass-Through" with Colacito, Liu, and Shaliastovich
Bocconi Finance	"Government Debt and the Returns to Innovation" with T. Nguyen, S. Raymond, and L. Schmid
Tsingua PBC School of Finance	"Government Debt and the Returns to Innovation" with T. Nguyen, S. Raymond, and L. Schmid
SGF 2017	"The Leading Premium" with T. Marchuk and C. Schlag
AEA 2017	"A Tax Plan for Endogenous Innovation" with T. Karantounias, S. Raymond and L. Schmid
6th FX Workshop, Bank of England.	"Currency Risk Factors in a Recursive Multi-Country Economy" with R. Colacito, F. Gavazzoni, and R. Ready
Olin Business School (WashU)	"Government Debt and the Returns to Innovation" with T. Nguyen, S. Raymond, and L. Schmid
Tilburgh Finance	"The Leading Premium" with T. Marchuk and C. Schlag
Maastricht Finance	"The Leading Premium" with T. Marchuk and C. Schlag
Erasmus Finance	"Government Debt and the Returns to Innovation" with T. Nguyen, S. Raymond, and L. Schmid
RCEF Conference	"Government Debt and the Returns to Innovation" with T. Nguyen, S. Raymond, and L. Schmid
UIUC	"Government Debt and the Returns to Innovation" with T. Nguyen, S. Raymond, and L. Schmid
Economic Growth and Business Cycle Conference 2016	"Government Debt and the Returns to Innovation" with T. Nguyen, S. Raymond, and L. Schmid
2015—2016	
CICF 2016	"Government Debt and the Returns to Innovation" with T. Nguyen, S. Raymond, and L. Schmid
2nd Workshop on Uncertainty	"Volatility Risk Pass-Through" with Colacito, Liu, and Shaliastovich
Asset Prices and the Macroeconomy, U of Mannheim 2016	"Uncertainty-Induced Reallocations and the Macroeconomy" with R. Bansal, W. Liao, and S. Rosen

ACIF, HK 2016	"Currency Risk Factors in a Recursive Multi-Country Economy" with R. Colacito, F. Gavazzoni, and R. Ready
Ectrics Society 2016	"Volatility Risk Pass-Through" with Colacito, Liu, and Shaliastovich
Ectrics Society 2016	"Government Debt and the Returns to Innovation" with T. Nguyen, S. Raymond, and L. Schmid
SED 2016	"Currency Risk Factors in a Recursive Multi-Country Economy" with R. Colacito, F. Gavazzoni, and R. Ready
SED 2016	"Government Debt and the Returns to Innovation" with T. Nguyen, S. Raymond, and L. Schmid
SED 2016 (invited)	"Volatility Risk Pass-Through" with Colacito, Liu, and Shaliastovich
MFS May 2016	"The Leading Premium" with T. Marchuk and C. Schlag
Sofie 2016	"Currency Risk Factors in a Recursive Multi-Country Economy " with Colacito, Gavazzoni, and Ready
World Finance Conference 2016	"Currency Risk Factors in a Recursive Multi-Country Economy " with Colacito, Gavazzoni, and Ready
SGF 2016	"Currency Risk Factors in a Recursive Multi-Country Economy " with Colacito, Gavazzoni, and Ready
FMA 2016	"Currency Risk Factors in a Recursive Multi-Country Economy " with Colacito, Gavazzoni, and Ready
Wharton Macro Browbag	"Government Debt and the Returns to Innovation" with T. Nguyen, S. Raymond, and L. Schmid
Wharton I.F. Browbag	"Volatility Risk Pass-Through" with Colacito, Liu, and Shaliastovich
AFA 2016	"Currency Risk Factors in a Recursive Multi-Country Economy " with Colacito, Gavazzoni, and Ready
AEA 2016	"Volatility Risk Pass-Through" with Colacito, Liu, and Shaliastovich
ECB 2015 (Challenges to the Euro Area)	"Fiscal Policy and the Distribution of Consumption Risk" with T. Nguyen, and L. Schmid

2014—2015

EFA 2015 (Vienna)	"Currency Risk Factors in a Recursive Multi-Country Economy " with Colacito, Gavazzoni, and Ready
NBER SI, IAP group	"Currency Risk Factors in a Recursive Multi-Country Economy " with Colacito, Gavazzoni, and Ready
ITAM-PIER	"Fiscal Policy and the Distribution of Consumption Risk", with T. Nguyen, and L. Schmid
Econometrics Society	"Currency Risk Factors in a Recursive Multi-Country Economy " with Colacito, Gavazzoni, and Ready
MacroFinance Society	"Currency Risk Factors in a Recursive Multi-Country Economy " with Colacito, Gavazzoni, and Ready
BI Norwegian Business School	"Currency Risk Factors in a Recursive Multi-Country Economy " with Colacito, Gavazzoni, and Ready
Michigan University (Finance)	"Production-Based Term Structure of Equities", with H. Ai, A. Diercks, and K. Li
Minneapolis FED (Lunch Bag)	"BKK the EZ Way", with R. Colacito
Univ. of Chicago (Booth)	"BKK the EZ Way", with R. Colacito
AEA (Boston)	"Currency Risk Factors in a Recursive Multi-Country Economy " with Colacito, Gavazzoni, and Ready
AFA (Boston)	"Production-Based Term Structure of Equities", with H. Ai, A. Diercks, and K. Li

AFA (Boston)	"BKK the EZ Way", with R. Colacito
Chicago/NYU International Macro-Finance Conference	"BKK the EZ Way", with R. Colacito
Boston University (Econ)	"BKK the EZ Way", with R. Colacito
SAFE 2014	"Production-Based Term Structure of Equities", with H. Ai, A. Diercks, and K. Li

2013—2014

CEPR AP meeting	"BKK the EZ Way", with R. Colacito
SED 2014 Toronto	"Production-Based Term Structure of Equities", with H. Ai, A. Diercks, and K. Li
SED 2014 Toronto	"Global Entropy", with T. Nguyen, and L. Schmid
PBCSF, Tsinghua University	TBA
Duke Macro-Finance Conference	"BKK the EZ Way" with R. Colacito, S. Ho and P. Howard
Chicago FED	"BKK the EZ Way" with R. Colacito, S. Ho and P. Howard
Hong Kong University	"BKK the EZ Way" with R. Colacito, S. Ho and P. Howard
Cheung Kong Graduate School of Business	"Fiscal Policy and the Distribution of Consumption Risk", with T. Nguyen, and L. Schmid
Ohio State Fisher	"BKK the EZ Way" with R. Colacito, S. Ho and P. Howard
Adam Smith Asset Pricing	"Fiscal Policy and the Distribution of Consumption Risk", with T. Nguyen, and L. Schmid
Vanderbilt University	"Fiscal Policy and the Distribution of Consumption Risk", with T. Nguyen, and L. Schmid
UNC SDG (Econ)	"BKK the EZ Way" with R. Colacito, S. Ho and P. Howard
AEA 2014	"Robust Exchange Rates with Rare Events", with R. Colacito
Paris Finance Conference 2013	"Production-Based Term Structure of Equities", with H. Ai, A. Diercks, and K. Li
Chicago/NYU International Macro-Finance Conference	"Global Entropy", with T. Nguyen and L. Schmid
BOS-FED (brownbag)	"Fiscal Policy and the Distribution of Consumption Risk", with T. Nguyen, and L. Schmid
Scheller College of Business (Georgia Tech)	"Production-Based Term Structure of Equities", with H. Ai, A. Diercks, and K. Li
Broad College of Business (MSU)	"Fiscal Policy and the Distribution of Consumption Risk", with T. Nguyen, and L. Schmid
4th Tepper-LAEF Conference (2013)	"BKK the EZ Way" with R. Colacito, S. Ho and P. Howard
MNB/BoI/CEPR 2013 Workshop	"Fiscal Policy and the Distribution of Consumption Risk", with T. Nguyen, and L. Schmid
EFA 2013	"Production-Based Term Structure of Equities", with H. Ai, A. Diercks, and K. Li

2012--2013

NBER IAP 2013	"BKK the EZ Way" with R. Colacito, S. Ho and P. Howard
CICF 2013	"Production-Based Term Structure of Equities", with H. Ai, A. Diercks, and K. Li
WFA 2013	"Production-Based Term Structure of Equities", with H. Ai, A.

	Diercks, and K. Li
WFA 2013	"Fiscal Policy and the Distribution of Consumption Risk", with T. Nguyen, and L. Schmid
WFA 2013	"BKK the EZ Way" with R. Colacito, S. Ho and P. Howard
SED 2013	"BKK the EZ Way" with R. Colacito, S. Ho and P. Howard
ISB	"Production-Based Term Structure of Equities", with H. Ai, A. Diercks, and K. Li
Cavalcade 2013	"Production-Based Term Structure of Equities", with H. Ai, A. Diercks, and K. Li
ECB Macro Seminars	"Fiscal Policy and the Distribution of Consumption Risk", with T. Nguyen, and L. Schmid
Minnesota Macro-Finance Conference	"Production-Based Term Structure of Equities", with H. Ai, A. Diercks, and K. Li
NYU Econ (brownbag)	"Fiscal Policy and the Distribution of Consumption Risk", with T. Nguyen, and L. Schmid
NYU Finance (brownbag)	"Production-Based Term Structure of Equities", with H. Ai, A. Diercks, and K. Li
NCSU	"Fiscal Policy and the Distribution of Consumption Risk", with T. Nguyen, and L. Schmid
LSE	"Production-Based Term Structure of Equities", with H. Ai, A. Diercks, and K. Li
Workshop on Ambiguity and Robustness (U-Chicago)	"Global Entropy", with T. Nguyen, and L. Schmid
AEA 2013	"Fiscal Policy and the Distribution of Consumption Risk", with T. Nguyen, and L. Schmid
AFA 2013	"International Asset Pricing with Recursive Preferences", with R Colacito
AEA 2013	"BKK the EZ Way" with R. Colacito, S. Ho and P. Howard
AEA 2013	"Production-Based Term Structure of Equities", with H. Ai, A. Diercks, and K. Li
ECB "Debt, Growth and Macroeconomic Policies"	"Fiscal Policy and the Distribution of Consumption Risk", with T. Nguyen, and L. Schmid
Wharton	"Production-Based Term Structure of Equities" with H. Ai, A. Diercks, and K. Li

2011--2012

CEPR AP meeting	"International Asset Pricing with Recursive Preferences", with R Colacito
Mitsui Symposium, Ross School of Business	"Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital", with H. Ai and K. Li
Mitsui Symposium, Ross School of Business	"Fiscal Policy and the Distribution of Consumption Risk", with T. Nguyen, and L. Schmid
SED Cyprus	"Fiscal Policies and Asset Prices", with H. Kung, T. Nguyen, and L. Schmid
SED Cyprus	"International Asset Pricing with Recursive Preferences", with R Colacito
SFS Finance Cavalcade	"Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital", with H. Ai and K. Li
SFS Finance Cavalcade	"International Asset Pricing with Recursive Preferences", with R Colacito

WFA	"Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital", with H. Ai and K. Li
Texas Finance Festival	"International Asset Pricing with Recursive Preferences", with R Colacito
UVA Econ	"Fiscal Policy and the Distribution of Consumption Risk", with T. Nguyen and L. Schmid
USC	"Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital", with H. Ai and K. Li
AEA	"International Robust Disagreement", with R. Colacito
Carnagie-Rochester-NYU Conference	"The Market Price of Fiscal Uncertainty", with T. Nguyen and L. Schmid
NFA (Vancouver)	"Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital", with H. Ai and K. Li
Duke Econ	"Fiscal Policy and the Distribution of Consumption Risk", with Thien Nguyen and Lukas Schmid

2010--2011

NBER Capital Markets meeting	"Fiscal Policy and the Distribution of Consumption Risk" with Thien Nguyen and Lukas Schmid
NBER Capital Markets meeting	"Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital", with H. Ai and K. Li
WFA	"Risk Sharing for the Long-Run" with R. Colacito
Wharton	"International Asset Pricing with Risk Sensitive Agents" with R. Colacito
SFS Finance Cavalcade	"Risk Sharing for the Long-Run" with R. Colacito
Carlson School of Management, UMN	"Fiscal Policy and the Distribution of Consumption Risk" with Thien Nguyen and Lukas Schmid
AEA	"International Asset Pricing with Risk Sensitive Agents" with R. Colacito
AFA	"Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital", with H. Ai and K. Li
ECB	"Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital", with H. Ai and K. Li
STERN-NYU	"Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital", with H. Ai and K. Li
Wharton	"Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital", with H. Ai and K. Li
Fuqua	"Fiscal Policies and Asset Prices" with H. Kung, T. Nguyen and L. Schmid
Wharton	"Fiscal Policies and Asset Prices" with H. Kung, T. Nguyen and L. Schmid
UNC	"Fiscal Policies and Asset Prices" with H. Kung, T. Nguyen and L. Schmid
Bank of Italy	"Fiscal Policies and Asset Prices" with H. Kung, T. Nguyen and L. Schmid

2009--2010

Econometric Society WC	"International Asset Pricing with Risk Sensitive Agents"with R. Colacito
Econometric Society WC	"Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital", with H. Ai and K. Li

SED Montreal	"International Asset Pricing with Risk Sensitive Agents"with R. Colacito
SED Montreal	"Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital", with H. Ai and K. Li
SED Montreal	"Fiscal Policies and Asset Prices" with H. Kung, T. Nguyen, and L. Schmid
Midwest Macroeconomics	"Toward a Quantitative General Equilibrium Asset Pricing Model with Intangible Capital", with H. Ai and K. Li
WFA	"International Asset Pricing with Risk Sensitive Agents" with R. Colacito
ECU	"Long-Run Productivity Risk: A New Hope for Production-Based Asset Pricing?"
AEA Atlanta	"Risk sensitive allocations with multiple goods in international finance. Existence, survivorship, and dynamics" with R. Colacito
AEA Atlanta	"The Short- and Long-Run Benefits of Financial Integration" with R. Colacito *(AER P&P)*
2008--2009	
DUKE Econ	"Asset Pricing with Intangible Capital: A Quantitative Exploration", with H. Ai and K. Li (Brown Bag, presented by H. Ai)
WFA San Diego	"Long-Run Productivity Risk: A New Hope for Production-Based Asset Pricing" *(Discussant: T. Tallarini)*
Econometric Society 2009, Boston	"Long-Run Productivity Risk: A New Hope for Production-Based Asset Pricing?"
RCEA Colloquium 2009, Rimini	"Long-Run Productivity Risk: A New Hope for Production-Based Asset Pricing?"
Fuqua BS, DUKE	"Asset Pricing with Intangible Capital: A Quantitative Exploration", with H. Ai and K. Li
Jackson Hole Conference	"Risk Sharing for the Long Run: The Gains from Financial Integration" with R. Colacito
AFA San Francisco	"Investor Information, Long-Run Risk, and the Duration of Risky Cash-Flows" with M. Lettau and S.C. Ludvigson
SED Istanbul	"Risk sensitive allocations with multiple goods in international finance. Existence, survivorship, and dynamics" with R. Colacito
2007--2008	
UBC Summer Finance Conference	"Long-Run Productivity Risk: A New Hope for Production-Based Asset Pricing" *(Discussant: Lu Zhang)*
China International Conference in Finance	"Investor Information, Long-Run Risk, and the Duration of Risky Cash-Flows" with M. Lettau and S.C. Ludvigson
Econometric Society, UCM.	"Risk Sharing for the Long Run: The Gains from Financial Integration" with R. Colacito
SED Boston	"Risk Sharing for the Long Run: The Gains from Financial Integration" with R. Colacito
CREATES, University of Aarhus, Denmark	"Risk Sharing for the Long Run: The Gains from Financial Integration" with R. Colacito
IGIER, Bocconi University, Milan	"Long-Run Productivity Risk: A New Hope for Production-Based Asset Pricing?"
Tepper School of Business - CMU	"Welfare Costs and Long-Run Consumption Risk in a Production Economy"
2006--2007	

WFA	"Investor Information, Long-Run Risk, and the Duration of Risky Cash-Flows" with M. Lettau and S.C. Ludvigson
Board of Governors, UNC Kenan-Flagler, Kansas City Fed, Dallas Fed, Rice BS, Cornell, St. Luis Fed, Baruch College, U. Montreal, UC Davis, Temple University BS	"Welfare Costs and Long-Run Consumption Risk in a Production Economy"
FRA Meeting	"Investor Information, Long-Run Risk, and the Duration of Risky Cash-Flows" with M. Lettau and S.C. Ludvigson
2005--2006	
SED	"Welfare Costs and Long-Run Consumption Risk in a Production Economy"
NBER AP Meeting	"Investor Information, Long-Run Risk, and the Duration of Risky Cash-Flows" with M. Lettau and S.C. Ludvigson
NBER AP Meeting	"Risks for the Long Run and the Real Exchange Rate" with R. Colacito
Board of Governors of Federal Reserve System	"Welfare Costs and Long-Run Consumption Risk in a Production Economy"
ECB Seminars	"Welfare Costs and Long-Run Consumption Risk in a Production Economy"
SED	"Risks for the Long Run and the Real Exchange Rate" with R. Colacito

VII. Awards and Fellowships

Jan. 2006 - May 2006	CVSTAR fellowship, NYU
Jan. 2005 - May 2005	CVSTAR fellowship, NYU
Sept. 2002 - July 2007	N.Y.U. fellowship for doctoral students
Sept. 2001 - July 2002	Fellowship for the didactics, L. Bocconi University, Milan
Sept 2001 - July 2002	Fondazione Invernizzi Fellowship
Sept. 1999 - July 2001	Scholarship recipient for students top classified in Lombardia Region (Italy), sponsored by R.U.I. Foundation and Torrescalla College, Milan
Sept. 1997-July 1999	CA.RI.P.LO. Foundation scholarship recipient, Milan
Sept. 1997	Best classified in the '97 "Falcone e Borsellino" scholarship, first among the college students of Trapani province