

CONTACT
INFORMATION

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RESEARCH FIELDS

Asset Pricing, Macro-finance, Financial Institutions, Fintech

ACADEMIC
EMPLOYMENT

Temple University, Fox School of Business
Assistant Professor (Tenure-Track) in Finance Department, 2018–Present
Director of Research, Fischer-Shain Center for Financial Services, 2019–Present

EDUCATION

University of North Carolina at Chapel Hill, Kenan-Flagler Business School
Ph.D. in Finance, 2013–2018
Committee: Max Croce (Chair), Yasser Boualam, Itay Goldstein, Christian Lundblad

University of Pennsylvania, Wharton School of Business
Visiting Scholar in Finance Department, 2016–2018

Cornell University, College of Arts and Sciences
B.A. in Economics, 2004–2008

PUBLICATIONS

Assessing and Combining Financial Conditions Indexes
with S. Aramonte and J. Schindler
International Journal of Central Banking, 2017

WORKING PAPERS

Adding Fuel to the Fire Sales: Banks, Capital Regulation, and Systemic Risk
Winner: Best Paper Award Junior Researcher Category at 2018 PANORisk Conference

Uncertainty-Induced Reallocations and Growth
with R. Bansal, M.M. Croce, and W. Liao
Under Review

Firm-Specific Risk-Neutral Distributions with Options and CDS
with S. Aramonte, M. Jahan-Parvar, and J. Schindler
Revise and Resubmit, Management Science

SONOMA: a Small Open ecoNOmy for MAcrofinance
with M.M. Croce and M. Jahan-Parvar

De-crypto-ing Signals in Initial Coin Offerings: Evidence of Rational Token Retention
with T. Davydiuk and D. Gupta
Under Review

Direct Lenders in the U.S. Middle Market
with T. Davydiuk and T. Marchuk

Sustainability of Direct Lending: Evidence from Index Exclusion
with T. Davydiuk and T. Marchuk

Public Firm Borrowers of the US Paycheck Protection Program
with A. Cororaton
May 5, 2020 version appeared in Issue 15 of Covid Economics
Under Review

Security Sales in the Banking Sector
with X. Zhong

HONORS, AWARDS, AND GRANTS	<p>National Science Foundation Grant No. 2018973, “Collaborative Research: Direct Lending in the U.S. Middle Market” with T. Davydiuk and T. Marchuk, 2020-2023</p> <p>Best Paper Award Junior Research Category, PANORisk Conference, 2018</p> <p>Macro Financial Modeling Dissertation Fellowship (Becker Friedman Institute), 2017</p> <p>Royster Society of Fellows Dissertation Completion Fellowship (UNC), 2017</p> <p>Macro-Finance Society Travel Grant, 2016</p>
CONFERENCE PRESENTATIONS	<p>The following list <u>does not</u> include co-authors’ presentations</p> <p>2021: Financial Markets and Corporate Governance Conference (FMCG)</p> <p>2020: AEA Annual Meeting (Poster); Thought Leadership in Artificial Intelligence and Machine Learning (Temple University); ITAM Finance; MFA Annual Meeting; Univ. of Kentucky Finance (Canceled); PERC Spring Symposium (Canceled); WFA Annual Meeting; NBER Summer Institute (International Finance & Macroeconomics); SAFE Asset Pricing Workshop; PERC Virtual Symposium; TAU Conference in Financial Intermediation</p> <p>2019: Toronto FinTech; Eastern Finance Association Annual Meeting; NBER Meeting (Blockchain, Distributed Ledgers, and Financial Contracting); SFS Cavalcade; WEAI Annual Meeting (IBEFA Session); European Finance Association Annual Meeting; Philly 5</p> <p>2018: Macro Financial Modeling Summer Session; Southern Economic Association Annual Meeting; PANORisk; Paris Financial Management</p> <p>2017: Chicago Initiative in Theory and Empirics; Wharton-INSEAD Doctoral Consortium</p>
INVITED SEMINARS	<p>Federal Reserve Board; Securities and Exchange Commission; US Treasury Office of Economic Policy; Office of the Comptroller of the Currency; Department of Risk Management and Insurance (Fox School of Business); University of Cologne; Villanova Webinars in Financial Intermediation (WiFi); VU Amsterdam</p>
CONFERENCE DISCUSSIONS	<p>“Customer Satisfaction and the Durability of Retail Banking Relationships” by Joel F. Houston, Hongyu Shan, and Yu Shan; FMCG 2021 (Virtual)</p> <p>“Does FinTech Substitute for Banks? Evidence from the Paycheck Protection Program” by Isil Erel and Jack Liebersohn; TAU Conference in Financial Intermediation 2020 (Virtual)</p> <p>“Structural Stress Tests” by Dean Corbae, Pablo D’Erasmo, Sigurd Galaasen, Alfonso Irarrazabal, and Thomas Siemsen; WEAI 2019 (San Francisco)</p> <p>“Operational Risk is More Systemic than You Think: Evidence from U.S. Bank Holding Companies” by Allen N. Berger, Filippo Curti, Atanas Mihov, and John Sedunov; FIFI 2019</p> <p>“The interplay of underpricing and IPO proceeds” by Lars Bannenberg and Nico Van der Sar; EFA 2019 (Miami)</p> <p>“Crowdfunding, Initial Coin Offerings, and Consumer Surplus” by Jeongmin Lee and Christine Parlour; Toronto Fintech 2019</p> <p>“How do Banks Respond to NPLs? Evidence from the Euro Area” by Brunella Bruno and Immacolata Marino; PANORisk 2018</p>
REFEREE SERVICE	<p>Review of Financial Studies, Journal of Financial and Quantitative Analysis, Journal of Economics & Business, Journal of Futures Markets, Journal of Risk and Financial Management, National Science Foundation</p>

TEACHING
EXPERIENCE

Fox School of Business, Temple University

Intermediate Corporate Finance (Undergraduate Core Course), 2019–Present

Kenan-Flagler Business School, Univ. of North Carolina Chapel Hill

Intro to Corporate Finance (Undergraduate Core Course, Evaluation: 4.6/5.0), 2017

Wharton School of Business, Univ. of Pennsylvania

TA for Global Economics with Prof. M.M. Croce (2015) and Prof. R. Bansal (2016)

PROFESSIONAL
EXPERIENCE

Federal Reserve Board of Governors, 2011–2013

Research Assistant in Financial Stability Division, Macroprudential Analysis

Analysis Group, Inc., 2008–2011

Analyst in Washington D.C. Office

Tudor Investment Corporation, Summer 2007

Intern in Financial Data Division