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Argentinean and French citizenship

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CURRENT POSITION

Assistant Professor at Universidad San Andrés, Argentina

EDUCATION

University of Toulouse I, Doctoral School IAE - Toulouse School of Economics, Ph.D. in Business Administration - Track Finance, September 2012

Dissertation: “*Probability of default, private and public information*”

Advisor: Professor Sophie Moinas

Toulouse School of Economics, Master in Financial Markets and Intermediaries (Quantitative Master), France, 2007

University Torcuato Di Tella, Master in Economics, 2003

University of Buenos Aires, Degree in Economics (“Licenciada”), 2001

LETTERS OF REFERENCE

Sophie Moinas: sophie.moinas@tse-fr.eu

Sébastien Pouget: pouget.seb@gmail.com

RESEARCH

FIELDS OF INTERESTS

Banking, International Finance, Financial Econometrics, Spatial Econometrics, Household Finance

PUBLICATIONS

“Measuring households' financial vulnerabilities from consumer debt: Evidence from Chile” (with R. Cifuentes and T. Saavedra), *Emerging Market Review* **43**, 2020

“Sovereign Bond Spreads and Extra-Financial Performance: An Empirical Analysis of Emerging Markets” (with S. Pouget), *International Review of Economics & Finance* **58**, 2018

“Economic assessment of commercial high-speed transport”, *CEAS Aeronautical Journal* **9**, 2018

“Emerging Market Risk Premia Fluctuations: A micro founded decomposition”, *Finance* (the academic journal of the French Finance Association) **37 (1)**, 2016

“Spatial dependence in (origin-destination) air passenger flows” (with C. Thomas-Agnan and R. Doucet), *Papers in Regional Science*, November 2015

“Correlated Bank Runs, Interbank Markets and Reserve Requirements” (with C. Cañon), *Journal of Banking & Finance* **49**, 2014

WORK IN PROGRESS

- “Banks' interconnections and peer effects: Evidence from Chile” (with R. Cifuentes and G. Carreño), *R&R Research in International Business and Finance*

- “Measuring the quality of self-reported debt information in household surveys” (with C. Madeira, F. Martinez and P. Roje), *Submitted*
- “Modelling spatial flows with R” (with T. Laurent and C. Thomas-Agnan)
- “Bilateral remittances and network effects: Do neighboring countries matter?” (with T. Laurent and C. Thomas-Agnan)
- “Sequential Bank Runs” (with E. Pasten)

WORKING PAPERS

“Sovereign Bond Spreads and Extra-Financial Performance: An Empirical Analysis of Emerging Markets” (with S. Pouget and F. Berg). Central Bank of Chile Working Paper Series N°789, August 2016
<http://www.bcentral.cl/es/faces/bcentral/publicaciones>

“Challenges of introducing competition law in developing countries: The developmental dimensions” (with D. Petrecolla), CEER, Caribbean Dialogue, a Journal of Contemporary Caribbean Policy Issues, July-September 2004. <http://idl-bnc.idrc.ca/dspace/bitstream/10625/9058/1/120269.pdf>

BOOKS AND CHAPTERS

“Plan de Energía sustentable” (Sustainable Energy Plan) (with L. Lobaiza, S. Scheimberg, and V. Vallés), 1^o Edition, UADE Edition, 296 p., UADE, Buenos Aires, 2009

“Estimation of productive efficiency based on non-parametric techniques” (with C. Romero), Chapter 5 of the book **“Regulatory economics and quantitative methods: Evidence from Latin America”** (The CRC Series on Competition, Regulation and Development) edited by Omar Chisary, September 2006
<http://www.amazon.fr/Regulatory-Economics-Quantitative-Methods-Evidence/dp/toc/1845429613>

“The effectiveness of competition policy in Argentina, Chile and Peru during the 90’s” (with M.F. Martinez and D. Petrecolla), Chapter 9 of the book **“Regulatory economics and quantitative methods: Evidence from Latin America”** (The CRC Series on Competition, Regulation and Development) edited by Omar Chisary, September 2006
<http://www.amazon.fr/Regulatory-Economics-Quantitative-Methods-Evidence/dp/toc/1845429613>

GRANTS AND AWARDS

2016 Best Published Paper, Finance, French Finance Association

“Maître de Conférences en Economie” or Award of Lecturer in Economics at French University, French National Education, February 2015

“Maître de Conférences en Finance” or Award of Lecturer in Finance at French University, French National Education, University Professor title, February 2014

“Attaché temporaire d'enseignement et de recherche” (ATER), 2011-2012

“Allocataire de Recherche”, French Ministry of Education, 2008-2011

UBA Awarded “Magna Cum Laude”, 2001

WORK EXPERIENCE

In charge of development and coordination of Real Estate and High Frequency Indices with Mercado Libre’s data, May 2020 – present, <https://udes.edu.ar/indices-meli>

Researcher, Finance Research Department, Central Bank of Chile, Research on Banking, Financial Networks, Household Finance and Financial Econometrics, March 2015 – June 2018

Market Research and Forecast Analyst, Airbus, Strategy Department of models, tools and forecasting. Apply Econometric techniques to produce long-term air traffic forecasts (passenger and freight traffic), June 2012 – March 2015

Visiting researcher, Central Bank of Argentina, Research on thesis subject: Bank runs and Financial Networks, 2010

Visiting researcher, Central Bank of Hungary, Research on thesis subject: Microfounded decomposition of emerging market sovereign bonds, 2009

Senior Economist and investor's advisory, Santander Investment Group, Buenos Aires, specialized on fixed Income, monetary policy and real business cycle, 2005-2006

Researcher and Consultant, Research Center of Economic Regulation, Argentinean Business University (UADE), specialized in parametric and non-parametric estimation of efficient frontiers and cost of capital, 2003-2005

Economic Analyst in anticompetitive investigations at the Swiss Competition and Regulatory Commission, Bern, Switzerland, 2004

Economic Analyst at the ONG "CREER y CRECER", Buenos Aires, Argentina, 2002-2003

Economic Analyst at the Minister of Economy, National Competition Authority, Argentina, 2000-2002

TEACHING

- GRADUATE LECTURING

2020 Lecturer of International Banking and Finance (for international students), Toulouse Business School, Toulouse. Courses in English

2020 Lecturer of International Finance (for international students), School of Economics, University of Chile, Santiago. Courses in Spanish

2020 Lecturer of Financial Markets, San Andrés Summer School (for MBA students), University of San Andrés, Buenos Aires. Courses in English

2018 – present Lecturer of Monetary Economics, Master in Finance, University of San Andrés, Buenos Aires. Courses in Spanish

2016 Lecturer of International Finance, Master in Applied Economics, Center of Applied Economics, University of Chile, Santiago de Chile. Courses in Spanish

2003-2005 Lecturer of Econometrics, Productive Stochastic Frontiers and Cost of Capital in Public Utilities, Executive Program on Regulation of Public Utilities UADE, taught in Argentina, Uruguay, Panama. Courses in Spanish and English

2003 Lecturer of Stochastic Frontiers, Executive Program on Regulatory Economics for the Water and Sewerage Sector, Budget and Planning Department, Uruguay. Courses in Spanish

- UNDERGRADUATE LECTURING

2018 – present Lecturer of Risk Management, Programming in R, Corporate Finance, University of San Andrés, Buenos Aires, Argentina. Courses in Spanish

2009-2012 Teaching Assistant (TA) of Modeling Tools, Financial Market, Arbitrage, CAPM, Corporate Finance, Statistics in Master 1 Finance, IAE Toulouse, Toulouse, France. Courses in English and French

2007 TA of Macroeconomics in Licence 3, University of Toulouse 1 Toulouse, France. Courses in French

2003-2006 TA of International Monetary Economy and Macroeconomics II, University of Buenos Aires, Buenos Aires, Argentina. Courses in Spanish

2001-2004 TA of Industrial Organization, Macroeconomics and Economic Regulation, Universidad Argentina de la Empresa, Buenos Aires, Argentina. Courses in Spanish

PARTICIPATIONS

"Best Practices on Antitrust: useful insight for Center America based on the cases of Argentina and Brazil", Serie Estudios y Perspectivas Nro. 72. CEPAL, Mexico. Feb 2007.

<http://www.eclac.cl/publicaciones/xml/6/27886/L726.pdf>

CONSULTANCY

“2006 UADE Research Program”: A National Plan for Sustainable Energy Sources”. Awarded in public auction. National Business Science Academy. Written with L. Lobaiza, and V. Valles, Verónica, February 2006-July 2006

ADERASA – GRTB (Regional Workshop on Benchmarking) and CEER. Benchmarking Consulting Project: “A refinement of efficiency measurement for Latinamerican Water and Sewerage Utilities”, May-June 2006

ADERASA – GRTB (Regional Workshop on Benchmarking) and CEER. Benchmarking Consulting Project: “Efficiency measurement for Latinamerican Water and Sewerage Utilities”, October 2005

REPSOL YPF. Consulting Project: “Estimation methodology for the export parity in the GLP market”, May 2005

“Fines Foundation”. Consulting Project: “Efficiency measurement for Electricity distribution in Argentina” (with D. Petrecolla and C. Romero), August 2004

URSEA, Water and Energy Regulatory Agency. Consulting Project: “Energy Distribution in Uruguay: Benchmarking Analysis”, 2003

PRESENTATIONS AT CONFERENCES, WORKSHOPS AND SEMINARS (LAST 10 YEARS)

2020 International Risk Management Conference, October 2020

2020 Central Bank Research Association Annual Meeting, Online conference, August 2020

Research Seminar at the Argentinean Central Bank, Buenos Aires, Argentina, December 2019

Research Seminar at the Chilean Central Bank, Buenos Aires, Argentina, December 2019

European Financial Management Association Annual Conference, Azores, Portugal, July 2019

UseR Conference, Toulouse, France, July 2019

Spatial Econometrics Workshop, Paris, France, May 2019

61-ème Congrès de l’AIELF, Santiago, Chile, May 2019

Workshop on Household Finance Surveys and Policy Implications, Central Bank of Chile, March 2018

International Finance and Banking Society (IFABS) Chile Conference, Santiago, Chile, December 2018

Workshop on Financial Stability – RIDGE, BCU, Montevideo, Uruguay, December 2016

Research Seminar at the Argentinean Central Bank, Buenos Aires, Argentina, October 2016

Spatial Econometrics Workshop, Orleans, France, May 2016

French Economic Science Association (AFSE), Nancy, France, July 2016

Research Seminar at the Santiago de Chile University (USACH), Santiago, Chile, January 2016

Air Transport Research Society (ATRS) World Conference, Bordeaux, France, July 2014

The 63rd Annual Meeting of the French Economic Association (AFSE), Lyon, France, June 2014

Tiger Forum - Annual Conference of the International Transportation Economics Association, Toulouse, France June 2014

The Fifth International Finance and Banking Society Conference (IFABS), Nottingham, UK, June, 2013

The 62nd Annual Meeting of the French Economic Association (AFSE), Aix en Provence, France, June 2013

Thematic Meeting of the French Economic Association (AFSE): “The Crisis of EMU: theoretical issues and prospects for economic policy”, Orléans, May, 2013

The 61st Annual Meeting of the French Economic Association (AFSE), Paris, France, July 2012

Toulouse School of Economics Finance Seminar, Toulouse, France, December 2011

Sixth International Conference on Money, Investment and Risk, Nottingham, UK, April, 2011

2010 Symposium on Frontiers in Financial Research (SFFR), Athens, Greece, July 2010

LANGUAGES: Spanish (native), English (fluent), French (fluent), Portuguese (basic)

COMPUTER SKILLS: R, Stata, E Views, Matlab