

# Adrian Casillas

## Curriculum Vitae

ac12001@stern.nyu.edu

### EDUCATION

New York University	Ph.D., Finance	Expected 2030
University of Texas at Austin	Bachelor of Business Administration, Finance Bachelor of Science, Mathematics Bachelor of Arts, Philosophy	May 2019

### EXPERIENCE

<b>MIT Sloan School of Management</b> <i>Technical Associate (Predoc)</i> • Assists in research of Professor of Finance Maryam Farboodi across her interests of financial intermediaries and the economics of big data • Researches topics related to: Covid-19 transmission models; B2B data markets; the diffusion of misinformation on social media; cryptocurrency intermediation; and models of the data economy • Lends support to Professor Farboodi's collaborators such as Maryam Saeedi (Carnegie Mellon University), Pablo Azar (Federal Reserve Bank of New York), Kamiar Rahnema Rad (CUNY), and Laura Veldkamp (Columbia University)	Cambridge, MA February 2022 - August 2024
<b>PNC Financial Services Group, Inc. (formerly BBVA Research)</b> <i>Quantitative/Model Analyst</i> • Developed macroeconomic models used by the bank in order to stress-test its liquidity and capital adequacy in compliance with the Federal Reserve <i>Economist</i> • Published original research as working papers, articles, and presentations on topics ranging from business and credit cycles, financial markets, macroeconomic conditions, and public policy • Developed models for forecasting macroeconomic variables across metropolitan statistical areas in order to write about their economic conditions • Organized a multinational project which used depositors' data toward real time forecasting of macroeconomic variables in order to track the recovery of the Covid-19 recession <i>Economic Research Intern</i> • Aided in research and created software and web applications for reporting macroeconomic forecasts	Houston, TX October 2021 - July 2022 June 2019 - October 2021 June 2018 - August 2018
<b>Red McCombs School of Business</b> <i>Research Assistant and Grader</i> • Graded for MIS 381N, the M.S. in Business Analytics course on stochastic control and optimization • Contributed as a research assistant for the Finance Department in projects studying the role of financial fraud in the Global Financial Crisis and in financial crises more broadly	Austin, TX July 2017 - May 2019

### PUBLICATIONS AND WORKING PAPERS

- Azar, P., Casillas, A., and Farboodi, M. (2024). Information and market power in defi intermediation
- Casillas, A., Farboodi, M., Hashemi, L., Saeedi, M., and Wilson, S. (2024). (Dis)Information wars. *Brookings Center of Regulations and Markets*. <https://www.brookings.edu/wp-content/uploads/2024/02/Disinformation-wars.pdf>
- Blazheski, F. and Casillas, A. (2019). Tripping over the edge of the cliff – business and credit cycles, financial instability and recession triggers. *BBVA Research: Working Papers*, (19/13)

### CONFERENCES

- Farboodi, M., Saeedi, M., and Casillas, A. (October 19-20, 2023). (Dis)Information wars [conference session]. *NBER Political Economy Program Meeting, Fall 2023*. Cambridge, MA. <https://www.nber.org/conferences/political-economy-program-meeting-fall-2023>
- Casillas, A. and Blazheski, F. (December 16-17, 2019). Tripping over the edge of the cliff – business and credit cycles, financial instability and recession triggers [conference session]. *International Conference Minsky at 100 Revisiting Financial Instability*. Milan, Italy. <http://minskyat100.univpm.it/>

### NON-ACADEMIC ARTICLES

- Casillas, A. (2021). Small business openings in the Covid-19 recession. *BBVA Research*. <https://www.bbvarsearch.com/en/publicaciones/us-small-business-openings-in-the-covid-19-recession/>
- Casillas, A. and Karp, N. (2021). Analyzing the effect of PPP loan issuances to regional economies. *BBVA Research*. <https://www.bbvarsearch.com/en/publicaciones/analyzing-the-effect-of-ppp-loan-issuances-to-regional-economies/>
- Casillas, A. (2020). BBVA U.S. MSA civil unrest index. *BBVA Research, Economic Outlook 4Q 2020:32–53*. <https://www.bbvarsearch.com/en/publicaciones/u-s-economic-outlook-4q20/>
- . Tracing the impact of the cares act's relief payments towards the Covid-19 crisis recovery. *BBVA Research, Economic*

Outlook 3Q 2020:23–28.

<https://www.bbvarresearch.com/en/publicaciones/u-s-economic-outlook-third-quarter-2020/>

—. Visualizing the Covid-19 pandemic in the sunbelt. *BBVA Research*, Economic Outlook 2Q 2020:39–45.

<https://www.bbvarresearch.com/en/publicaciones/u-s-economic-outlook-second-quarter-2020/>

—. The president's tweets and the economy. *BBVA Research*, Economic Outlook 1Q 2020:30–36.

<https://www.bbvarresearch.com/en/publicaciones/u-s-economic-outlook-first-quarter-2020/>

Casillas, A. (2019). Turf trade war: A regional analysis of the U.S.-China trade war. *BBVA Research*, Economic Outlook 4Q 2019:29–36.

<https://www.bbvarresearch.com/en/publicaciones/u-s-economic-outlook-fourth-quarter-2019/>

Casillas, A. (2018). U.S.-China trade war: No end in sight. *BBVA Research*, Economic Outlook 3Q 2018,:12–17.

<https://www.bbvarresearch.com/en/publicaciones/united-states-economic-outlook-third-quarter-2018/>

Casillas, A. and Nava, M. (2018). Lithium and cobalt: Same purpose, different paths. *BBVA Research*.

<https://www.bbvarresearch.com/en/publicaciones/u-s-lithium-and-cobalt-same-purpose-different-paths/>

## SKILLS

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**Languages:** fluent in English and Spanish; effective proficiency in French

**Computer Skills:** Python; R; C/C++; SQL; SAS; TeX/LaTeX; VBA; MS Suite

**Research Interests:** big data; financial intermediaries

**Work Eligibility:** eligible to work in the U.S. with no restrictions