

Paolo Varraso

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APPOINTMENTS

2024 - Tor Vergata University of Rome, Department of Economics and Finance
Assistant Professor (“*Ricercatore in Tenure Track*”)

EDUCATION

2017 - 24 Ph.D. in Economics, New York University
Dissertation: “Essays on Macroeconomics and Financial Markets”
2014 - 16 MSc. in Economics and Social Sciences, Bocconi University
2014 - 16 MRes. in Economics, Université Catholique de Louvain
2011 - 14 BSc. in Economics and Finance, Bocconi University

RESEARCH INTERESTS

Macro-finance, Quantitative Macroeconomics, International Economics, Monetary Economics

PUBLICATIONS

Impact of higher capital buffers on banks’ lending and risk-taking in the short- and medium-term: evidence from the euro area experiments. (with Giuseppe Cappelletti and Aurea Ponte-Marques), *Journal of Financial Stability*, 72, 101250, 2024.

Are Collateral-Constraint Models Ready for Macroprudential Policy Design? (with Pablo Ottonello and Diego Perez), *Journal of International Economics*, 139, 103650, 2022.

WORKING PAPERS

Banks and the Macroeconomic Transmission of Interest-Rate Risk (*Job Market Paper*).

Fiscal Policy Design in Collateral-Constraint Economies: the Role of Commitment.

HONORS, SCHOLARSHIPS AND AWARDS

2024 Young Economist Prize, Qatar Centre for Global Banking and Finance, King’s College
2024 Finalist for the Young Economist Prize, European Central Bank
2023 Dissertation Fellowship, Federal Reserve Board
2022 - 23 NYU GSAS Dean’s Student Travel Grant, New York University
2022 - 23 NYU Department of Economics Dissertation Fellowship, New York University
2017 - 22 NYU MacCracken Fellowship, New York University
2014 - 16 Bocconi Graduate Merit Award, Bocconi University

OTHER WORK EXPERIENCE

2023	Dissertation Fellow, Federal Reserve Board
2019 - 23	Research Assistant for Prof. Diego Perez, New York University
2017	Trainee, DG Macropprudential Policy and Financial Stability, European Central Bank
2016 - 17	Research Assistant for Prof. Marco Ottaviani, Bocconi University
2015	Research Assistant for Prof. Nicola Gennaioli , Bocconi University
2014	Trainee, DG for Economics and Financial Affairs, European Commission

REFEREEING

Journal of Monetary Economics, Journal of International Economics, Journal of Economic Dynamics and Control

CONFERENCE AND SEMINAR ORGANIZATION

Student Macro Lunch Organizer, New York University 2018

TEACHING EXPERIENCE

2023	Macroeconomic Analysis, Teaching Assistant, New York University (Undergraduate level)
2020	Introduction to Macroeconomics, Instructor, New York University (Undergraduate level)
2018	Intermediate Macroeconomics, Teaching Assistant, New York University (Undergraduate level)

CONFERENCE AND SEMINAR PRESENTATIONS

2024	2024 Annual Meeting for the Society for Economic Dynamics (Barcelona School of Economics and Universitat Autònoma de Barcelona), Università degli Studi di Roma Tor Vergata, University of Maryland Baltimore County, Bank of England, Federal Reserve Board (Division of Financial Stability), Banco de Portugal
2023	Stern Macro Lunch Seminar (NYU Stern), International Finance Workshop (Federal Reserve Board, Division of International Finance), Student Macro Lunch (New York University)
2022	2022 Annual Meeting for the Society for Economic Dynamics (University of Wisconsin-Madison), Student Macro Lunch Seminar (New York University)
2021	Student Macro Lunch Seminar (New York University)

TRAINING AND SUMMER SCHOOLS

2018	Barcelona GSE Summer School, Barcelona School of Economics
2014	LSE Summer School, London School of Economics and Political Science

OTHER INFORMATION

Programming: Julia, R, Stata, Matlab, SAS, L^AT_EX
 Languages: English (fluent), Italian (native), French (intermediate)