

# 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 Business School  
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

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| 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**

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| 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**

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| 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 (New York University), International Finance Workshop (Federal Reserve Board, Division of International Finance), Student Macro Lunch Seminar (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**

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| 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<sup>A</sup>T<sub>E</sub>X  
Languages: English (fluent), Italian (native), French (intermediate)