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Education

Erasmus University Rotterdam

Ph.D. Candidate in Finance, Rotterdam School of Management, 2018-2022 (expected)

Research Focus: Financial Intermediation; Non-bank lending (e.g., FinTech); Real Estate; Market Liquidity;

Supervisory Team: Dion Bongaerts and Wolf Wagner;

Summer Schools: Systemic risk (ERIM, 2018), Banking (Barcelona GSE, 2019), Fintech (ERIM, 2019), Banking (University of Limoges, 2019), Panel Data (ERIM, 2020)

Nova School of Business and Economics - LUISS

M.Sc., Finance, Double Degree, cum laude and “special acknowledgment”, 2015-2017

LUISS Guido Carli University

B.Sc., Economics, 1-year visiting student at Utrecht School of Economics, 2012-2015

Publications

Closed for Business, Bongaerts, Mazzola and Wagner, Forthcoming *PLOS One*, 2021.

Short Abstract: Using a DiD research design across Italian municipalities, we find that mandated business closures reduce Covid-19 deaths, exhibit rapidly diminishing returns, differ across sectors, and create positive geographical spillovers.

Coverage: BlueSky, BizEd AACSB International, Growth Hub, lavoce (in Italian).

Working Papers

Electronic Foreclosures, Job Market Paper, Mazzola, 2022.

Short Abstract: Exploiting the staggered adoption of electronic auction bidding of courts in Florida, I show that mortgage foreclosure sale success increases by 28% and that price discounts contract by 38%.

Presentations: ERIM seminar series.

Fire Sale Risk and Credit, Bongaerts, Mazzola and Wagner, 2020.

CEPR Discussion Paper No. DP15798

Short Abstract: Using individual application data, we find that lenders anticipate the future risk of a disorderly liquidation in their ex-ante credit supply decisions. These incentives make markets less exposed to fire sales going forward.

Presentations: ERIM seminar series, 2020 PhD Finance Forum (AEFIN), 2020 EEA, 7th Emerging Scholars in Banking and Finance Conference, 3rd QMUL Economics-Finance Workshop, De Nederlandsche Bank, 2021 RiskLab/BoF/ESRB, EFIC 2021, The Finance Symposium 2021; Norges Bank-CEPR 2021.

Coverage: World Bank - All About Finance Blog.

Non-standard Errors, Menkveld et al., 2021 (RR JoF)

Short Abstract: In science, any evidence-generating process (EGP) adds uncertainty: non-Standard Errors. We find that non-S.E. are sizeable, on par with S.E.

Work in Progress **Macroprudential Tax on Debt**, Mazzola and Silva, 2018.

The Drivers of Digital Innovation in Banking, Servizio Stabilità Finanziaria, Bank of Italy, 2018.

Other Positions **Tortuga**
Contributor to the Italian policy-oriented think-tank of young researchers, 2021.

European Central Bank
DG Macroprudential Policies and Financial Stability, Traineeship, Frankfurt, 2017-2018

UniCredit Group
Risk Management, Internship, Milan, 2016

Teaching **Rotterdam School of Management**
Workshops: Corporate Finance (MSc), Microeconomics (BSc), 2019-2022
Thesis Supervision: Corporate Finance, FinTech Lending, Banking (MSc), 2018-2022

Refereeing Food Policy, PLOS ONE.

Awards Dutch Research Council (NWO) - SURF Cooperative grant no. EINF-2355, 2021
ERIM Talent Placement Program, 2021
ANP Lazio - "Note di merito", 2018
Capital 4.0 - Feb/Mar 2018, n. 451-452, "Top 30 Italians under 30", 2018
Bank of Italy, Bonaldo Stringher Fellowship: "Particolarmente Meritevole", 2017
UniCredit&Universities, International Internship program Scholarship, 2016

Languages and Softwares Italian (Native); English (Fluent); Dutch, Portuguese (Basic)
STATA, R, \LaTeX , Matlab, Tableau, SQL, Python.

References

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