# PIERRE MABILLE

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#### **Academic Position**

2020-	INSEAD, Assistant Professor of Finance
Education	
2020	Ph.D. in Economics, New York University, Stern School of Business Advisors: Mark Gertler, Virgiliu Midrigan, Stijn Van Nieuwerburgh, Stanley Zin
2010-2014	École Normale Supérieure Ulm, Paris B.A. in Econometrics (2011) M.A. in Economics (Master APE, 2013) Visiting Student, Columbia University (2014)
2013	Diplôme d'Ingénieur Statisticien Économiste, ENSAE Paris

#### **Research Areas**

Macroeconomics, Asset Pricing, Household Finance, Housing

#### **Working Papers**

- 1. The Missing Home Buyers: Regional Heterogeneity and Credit Contractions (Job Market Paper)
- 2. Affordable Housing and City Welfare (with Jack Favilukis and Stijn Van Nieuwerburgh) Revise and Resubmit, *Review of Economic Studies*
- 3. Unsecured Credit Supply Risk and Bond Prices

## **Work in Progress**

- 4. Intermediary Loan Pricing (with Olivier Wang)
- 5. A Macroeconomic Model with Liquidity Constraints (with Virgiliu Midrigan)

#### **Publications**

6. Internationalization versus Regionalization in the Emerging Stock Markets (with Virginie Coudert and Karine Hervé). *International Journal of Finance and Economics*, Vol. 20 (1), pp. 16-27, 2015.

#### Honors and Awards

2021	AREUEA Homer Hoyt Doctoral Dissertation Award (Honorable Mention)
2020	CEPR-TFI Household Finance Award
2019	Federal Reserve Bank of New York Dissertation Internship
2018	Macro Financial Modeling Dissertation Fellowship, Becker Friedman Institute
2017	American Finance Association Doctoral Student Travel Grant
2016,2017	Macro Finance Society PhD Student Award, 8th and 10th Workshops
2014-2018	NYU Stern Doctoral Fellowship, Benjamin J. Levy Fellowship
2014	Columbia University Global Program Fellowship
2010-2014	École Normale Supérieure Ulm Full Fellowship

# **Teaching Experience**

INSEAD Spring 2021	Einancial Markets and Valuation (MRA)	
New York Univ	Financial Markets and Valuation (MBA)	
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2018-2019	Microeconomics (Undergraduate), TA	
Summer 2017	Math Camp (PhD)	
Fall 2016	Financial Theory I (PhD), TA	
Fall 2016-2018	Macroeconomic Foundations for Asset Pricing (Undergraduate), TA	
<u>Other</u>		
Fall 2013	Advanced Macroeconomics (Masters, Paris School of Economics), TA	
Fall 2013	Time Series Econometrics (Masters, ENSAE Paris), TA	

# Presentations (including scheduled)

2021	Junior European Finance Seminar, SED Annual Meeting
2020	Notre Dame Mendoza, Columbia Business School, Chicago Booth, Northwestern Kellogg, Sciences Po, ESSEC, INSEAD, Paris School of Economics, Stockholm School of Economics, Johns Hopkins Carey, Conference on Household Finance (NYU Stern), Junior VMACS Conference, CEPR European Conference on Household Finance, HEC Paris, Urban Economics Association Virtual Meeting, Bank of Canada
2019	Real Estate Academics Conference (Columbia), ESCP-TAU-UCLA Conference on Low-Income Housing Supply and Housing Affordability (Madrid), SED Annual Meeting (St Louis), Rental Housing Conference (St Louis Fed), Federal Reserve Bank of New York
2017	American Finance Association (Chicago, poster), Becker Friedman Institute (Bretton-Woods, poster)
2016	North American Summer Meeting of the Econometric Society (Philadelphia, TA for Julia Workshop)

# Discussions (including scheduled)

- 1. "When Discounted Rates End: The Cost of Taking Action in the Mortgage Market" by Adiya Belgibayeva, Teresa Bono, Philippe Bracke, João F. Cocco, and Tommaso Majer, INSEAD Finance Symposium, 2020
- 2. "Land and the Rise in the Dispersion of House Prices and Rents across United States Cities" by Yuxi Yao, *American Real Estate and Urban Economics Association, American Economics Association*, 2021

## Refereeing

Review of Financial Studies, Journal of Urban Economics

# **Invited Workshops**

2019	NBER Summer Institute Real Estate and Urban Economics
2017	NBER Summer Institute Asset Pricing, MIT-FARFE Capital Markets Research Workshop, Becker Friedman Institute Macro Financial Modeling Summer Camp (Bretton-Woods), Macro Finance Society 10th workshop (Boston)
2016	Macro Finance Society 8th workshop (Chicago), Princeton Initiative on Macro Money and Finance