

ACADEMIC APPOINTMENTS

Imperial College Business School, Assistant Professor of Finance, 2022-

EDUCATION

London School of Economics, PhD Economics, 2018-2022

London School of Economics, MRes Economics *with Distinction*, 2016-2018

University College London, MSc Economics *with Distinction*, 2013-2014

University of Cambridge, MA Economics *First Class*, 2010-2013

PROFESSIONAL

Academic Visitor & Part-time Researcher, Bank of England, 2016-present

Economist, Bank of England, 2014-2016

TEACHING EXPERIENCE

Lecturer:

Corporate Finance & MSc Finance and MSc Finance & Accounting, Imperial; 2022-23.

Graduate teaching assistant:

Firms & Markets (postgraduate), LSE, 2020-21

Microeconomics (undergraduate), LSE, 2017-18

TEACHING & RESEARCH FIELDS

Financial economics, industrial organisation

HONOURS & SCHOLARSHIPS

Paul Woolley Centre Scholarship, 2020-2022

Economic and Social Research Council PhD Scholarship, 2016-2020

Prize for Best Overall Performance, UCL MSc Economics, 2013-2014

Harcourt Prize & John B. Lansdell Prize, Trinity Hall, Cambridge, 2011-2013

WORKING PAPERS

A Structural Model of Interbank Network Formation and Contagion

with Patrick Coen. *Revise & Resubmit*, Journal of Financial Economics

A Structural Model of Liquidity in Over-the-Counter Markets

with Patrick Coen.

Price Discrimination and Mortgage Choice

with Anil Kashyap & May Rostom.

Strategic Fire Sales with Solvency and Liquidity Risk

with Caterina Lepore & Eric Schaanning.

PRE-PHD PUBLICATIONS

“The Determinants of UK Credit Union Failure”, with Bill Francis & May Rostom, *International Journal of Central Banking*, Vol. 15(4), 2019, pp 207-240.

“Simulating Stress Across the Financial System: the Resilience of Corporate Bond Markets

and the Role of Investment Funds”, with Yuliya Baranova, Pippa Lowe, Joe Noss & Laura Silvestri, *Bank of England Financial Stability Paper*, 2017.

PRESENTATIONS (INCLUDING SCHEDULED)

2023. Durham Business School, EDHEC Business School, ASSA annual meeting*, Banco de España & CEMFI Conference on Financial Stability*, BSE Summer Forum Networks, EFA[†], Endless Summer Finance Conference, Federal Reserve Day-Ahead conference, French Inter-Business School Workshop in Finance*, King’s QCGBF Annual Conference, International Monetary Fund, Lapland Household Finance*, Midwest Finance Association annual meeting, UBC Winter Finance Conference, Yale Junior Finance Conference.

2022. Bank of Canada, Bank of England, Bristol, CEMFI, Duke Fuqua, EIEF, Federal Reserve Board, HEC Paris, Imperial, Tilburg, Toulouse School of Economics, UNC Kenan-Flagler, BOE-BOJ-ECB Research Conference[†], BSE Summer Forum Financial Intermediation and Risk, CEBRA*, EARIE*, EEA, Emerging Scholars in Banking & Finance Conference, FIRS*[†], FMCG Conference, FSB-IOSCO Conference on Vulnerabilities from Liquidity Mismatch in Open-Ended Funds, 6th Financial Markets & Nonlinear Dynamics Workshop*, IFS-LSE-UCL IO Seminar Series, NBER SI Household Finance, New Zealand Finance Meeting, RES annual conference*.

2021. Bank of England, RES Annual Conference, SaMMF OTC Market Workshop*.

2020. ASSA annual meeting*, Bank of England, Imperial*, New York Fed*, Princeton*, Stanford GSB*, Toulouse School of Economics*, Universidad Pompeu Fabra*, Queen Mary*.

2019. Bank of England, RES Junior Symposium*, EARIE*, Econometric Society Winter Meeting*, EBA Research Workshop on the future of stress tests in the banking sector*, Third Meeting of IMF network on modelling systemic macro-financial risks*.

2018. Bank of England & Norges Bank Fire sale modelling workshop*, Bank of England, Columbia/The Clearing House Conference on Liquidity Regulation, Oxford-Indiana Macro Policy Conference, Federal Reserve Stress Testing Conference*, RiskLab/BoF/ESRB Conference on Systemic Risk Analytics*.

* indicates conference presentation by coauthor. [†] indicates discussion.

REFEREEING

Journal of Banking & Finance, Journal of Corporate Finance, Journal of Empirical Finance, Journal of Financial Stability, Review of Financial Studies.

REFERENCES

Professor Alessandro Gavazza
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Professor Dimitri Vayanos
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