Jamie Coen

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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

Firms & Markets (postgraduate), for Kristóf Madarász & Rocco Macchiavello, LSE, 2020-21

Microeconomics (undergraduate), for Margaret Bray & Eric Eyster, 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 Liquidity in Over-the-Counter Markets
with Patrick Coen.

A Structural Model of Interbank Network Formation and Contagion
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

2022. Bank of Canada, Bank of England, Bristol, CEMFI, Duke Fuqua, EIEF, Federal Reserve Board, HEC Paris, Imperial, Tilburg, UNC Kenan-Flagler, BSE Summer Forum Financial Intermediation and Risk, EARIE*, EEA, FIRS*, 12^{th} FMCG Conference, FSB-IOSCO Conference on Vulnerabilities from Liquidity Mismatch in Open-Ended Funds, 6^{th} Financial Markets & Nonlinear Dynamics Workshop*, 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 presentation by coauthor.

References

Professor Alessandro Gavazza
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Professor Anil Kashyap
University of Chicago
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Professor Dimitri Vayanos
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