

FRANCESCA VIANI

Bank of Spain, International Economics Division, Alcalá 48, 28014 Madrid, Spain

Tel.: (34) 91 338 79 22, E-mail: francesca.viani@bde.es

Homepage: www.eui.eu/Personal/Researchers/Viani/

CURRENT POSITION

Research Economist, International Economics Division, Bank of Spain (since Sept 2010)

EDUCATION

Ph.D. Economics, European University Institute, Florence, Italy (2010)

Committee: Giancarlo Corsetti, Arpad Abraham, Charles Engel, Fabrizio Perri

M.Res. Economics, European University Institute, Florence, Italy (2007)

MSc. Economics *with honours*, GPEFM, Universitat Pompeu Fabra, Spain (2006)

BA Political Economics, Università degli Studi di Siena, Italy (2005)

RESEARCH

FIELDS OF INTEREST

Macroeconomics / International Macroeconomics / International Finance /
Risk-sharing / DSGE modelling / Endogenous portfolio models

RESEARCH EXPERIENCE

- Bank of England, Ph.D. Intern, International Finance Division, July-Oct 2008
- Research Assistant, European University Institute, 2007-2009

RESEARCH PAPERS

- “Traded and nontraded good prices, and international risk-sharing: an empirical investigation” (2011), with Giancarlo Corsetti and Luca Dedola, prepared for *NBER International Seminar in Macroeconomics 2011*
- “The International Risk Sharing Puzzle is at Business Cycle and Lower Frequency” (2011), with Giancarlo Corsetti and Luca Dedola, *CEPR Discussion paper 8355*, conditionally accepted *Canadian Journal of Economics*
- “International Financial Flows, Real Exchange Rates and Cross-Border Insurance” (2010) *Bank of Spain Working Paper 1038*
- “Measuring International Risk-sharing: Theoretical Issues and Empirical Evidence from OECD countries” (2011) *EUI Working Paper 2011/10*
- “Shifts in Portfolio Preferences of International Investors: an Application to Sovereign Wealth Funds” (2010), with Filipa Sà, *Bank of Spain Working Paper 1112* (also *Bank of England Working Paper 423*)

- “Policy bias in asset allocation between China and the US: A three-country general equilibrium analysis”, with Enrique Alberola (work in progress)

PUBLICATIONS

- “IMF Resources and Contagion Mechanisms: A Hypothesis”, 2005, *Rivista di Politica Economica*, (XI-XII), 69-103

TEACHING EXPERIENCE

- Taught class on “Portfolio and DSGE models”, Ph.D. Course *International Macroeconomics*, European University Institute, 2009, 2010
- Teaching Assistant, Ph.D. course *International Macroeconomics*, European University Institute, spring 2008

AWARDS AND SCHOLARSHIPS

- European University Institute, fourth year grant (2009-2010)
- Italian Ministry of Foreign Affairs , national research grant (2006-2009)
- Fondazione Einaudi, Rome, scholarship for postgraduate studies abroad (2005-2006)
- Economics Undergraduate Theses Award “Angelo Costa” from *Rivista di Politica Economica* (2005)

REFEREEING SERVICE

Journal of International Economics, Economic Notes

CONFERENCE AND SEMINAR PRESENTATIONS

Workshop on China Monetary and Exchange Rate Policy, Bank of Finland (2011), Association of Southern European Economic Theorists (ASSET), Alicante (2010), Bank of Canada (2010), Dutch Central Bank (2010), Banca d’Italia (2010), Bank of Spain (2010), XIV Workshop on Dynamic Macroeconomics, Vigo (2009), VII INFINITI Conference on International Finance, Dublin (2009), European University Institute (2009), Bank of England (2008)

PERSONAL INFORMATION

Born: July 19,1980 Nationality: Italian

REFERENCES

Professor Giancarlo Corsetti
Cambridge University
Faculty of Economics
Sidgwick Avenue
Cambridge CB3 9DD, UK
gc422@cam.ac.uk

Professor Morten O. Ravn
University College London
Department of Economics
Drayton House, Gower Street
London WC1E 6BT, UK
m.ravn@ucl.ac.uk

Professor Arpad Abraham
European University Institute
Department of Economics
Via della Piazzuola 43
50133 Florence, Italy
arpad.abraham@eui.eu