

## CURRICULUM VITAE

Guido Lorenzoni

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**Current position**

Pentti J.K. Kouri Career Development Assistant Professor of Economics, Department of Economics, MIT, since July 2008

**Past positions**

Assistant Professor of Economics, Department of Economics, MIT, July 2004-June 2008

Assistant Professor of Economics and Public Affairs, Department of Economics and Woodrow Wilson School, Princeton University, July 2001- June 2004

Consultant, Financial Market Group, Federal Reserve Bank of Chicago, August 2007-July 2008

Visiting Assistant Professor, Department of Economics, NYU, September 2003-June 2004

**Studies**

Ph.D. in Economics, MIT, 2001. Thesis title: "Essays on Liquidity Provision in Macroeconomics."

MA in Economics, University Pompeu Fabra, Barcelona, 1997

Master in Economics, CORIPE-Piemonte, Torino, 1995

Laurea in Economics and Commerce, University of Rome – La Sapienza, 1994

**Research**

"Inefficient Credit Booms," *Review of Economic Studies*, 75 (3), 809-833, July 2008.

*Under revision*

"A Theory of Demand Shocks," January 2008 (conditionally accepted, *AER*)

"Optimal Monetary Policy with Uncertain Fundamentals and Dispersed Information," March 2008 (conditionally accepted, *REStud*)

"Bubbles and Self-Enforcing Debt," with Christian Hellwig, August 2008 (revise and resubmit, 2<sup>nd</sup> round, *Econometrica*)

"Liquidity and Spending Dynamics," with Veronica Guerrieri, August 2008 (revise and resubmit, *Econometrica*)

"Financial Frictions, Investment and Tobin's  $q$ ," with Karl Walentin, April 2007 (revise and resubmit, *REStud*)

*Submitted*

"Why Do Emerging Economies Borrow Short Term?" with Fernando Broner and Sergio Schmukler, March 2007

"Persistent Appreciations and Overshooting: A Normative Analysis," with Ricardo J. Caballero, April 2007

*Working papers*

“Wall Street and Silicon Valley: A Delicate Interaction,” with Marios Angeletos and Alessandro Pavan, September 2007

“Decentralized Trading with Private Information,” with Mike Golosov and Aleh Tsyvinski

“News, Noise and Fluctuations,” with Olivier J. Blanchard and Jean-Paul L’Huillier

“Liquidity Crises, Interbank Lending, and Efficiency”

*In progress*

“International Borrowing, Investment and Default,” with Veronica Guerrieri and Fabrizio Perri

“Financial Integration and Systemic Crises,” with Fabio Castiglionesi and Fabio Feriozzi

*Other published work*

“The Parametrized Expectations Approach: Some Practical Issues,” with Albert Marcet in *Computational Methods for the Study of Dynamic Economies*, R. Marimon and A. Scott (eds.), Oxford University Press, 1999

**Honors and fellowships**

Grant, “Initiative on Global Financial Markets,” Chicago GSB, 2007

Prize XII Foro de Finanza for Research on Fixed Income Securities, Spanish Finance Association, for the paper “Why Do Emerging Economies Borrow Short Term?,” with F. Broner and S. Schmukler, 2004

Ente L. Einaudi Research Fellowship, Summer 2003

David Finch Scholarship (MIT), 2000

John Castle International Fellowship (MIT) 1997, 1998

University of Turin (Italy) Graduate Scholarship, 1995

Prize “Fausto Vicarelli” for Undergraduate Thesis, Rome, 1994

**Professional activities and affiliations**

Referee for *American Economic Review*, *Journal of Political Economy*, *Econometrica*, *Review of Economic Studies*, *Quarterly Journal of Economics*, *Journal of Economic Theory*, *Journal of Monetary Economics*, *American Economic Journal: Macroeconomics*, *Journal of International Economics*, *Review of Economic Dynamics*, *Economic Journal*, *International Economic Review*, *Journal of the European Economic Association*, *Economic Letters*, *B.E. Journals in Macroeconomics*, *Review of Financial Studies*, *Rand Journal of Economics*

Associate Editor, *Economic Journal*, 2005-2007

NBER, Faculty Research Fellow, June 2005-present

Fellow, Ente Luigi Einaudi for Monetary, Banking and Financial Studies, 2003-2008

Visiting Scholar, Research Department, Federal Reserve Bank of Minneapolis, August 2001, September 2005, September 2007

Program Committee, Society for Economic Dynamics Annual Meeting, 2004-2006, 2008-2009