CURRICULUM VITAE

Guido Lorenzoni

MIT Department of Economics, E52-251C
50 Memorial Drive
Cambridge MA 02142

glorenzo@mit.edu
http://econ-www.mit.edu/faculty/?prof_id=glorenzo

Current position

Assistant Professor, Department of Economics, MIT, since July 2004

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

Past positions

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

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", forthcoming, *Review of Economic Studies*

Under revision

"Bubbles and Self-Enforcing Debt," with Christian Hellwig, October 2006 (revise and resubmit, *Econometrica*)

"A Theory of Demand Shocks," November 2006 (revise and resubmit, *AER*)

"Liquidity and Spending Dynamics," with Veronica Guerrieri, June 2007 (revise and resubmit, *Econometrica*)

"News Shocks and Optimal Monetary Policy," January 2007 (revise and resubmit., *REStud*)

Submitted

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

"Financial Frictions, Investment and Tobin's *q*," with Karl Walentin, April 2007

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

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

Working papers

"Liquidity Crises, Interbank Lending, and Efficiency"

In progress

"International Borrowing, Investment and Default," with Veronica Guerrieri and Fabrizio Perri

"Efficiency and Information Revelation in a Bargaining Game with Asymmetric Information," with Mike Golosov and Aleh Tsyvinski

"News, Noise and VARs," with Olivier J. Blanchard and Jean-Paul L'Hullier

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

Associate Editor, *Economic Journal*, September 2004- present

NBER, Faculty Research Fellow, June 2005- present

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

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

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