

# FRANCESCA VIANI

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## CURRENT POSITION

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

## EDUCATION

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

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

International Macroeconomics / International Finance  
Cross-border capital flows / Risk-sharing  
Financial crises / International contagion  
DSGE modelling / Portfolio models

### PUBLICATIONS

- “Shifts in Portfolio Preferences of International Investors: an Application to Sovereign Wealth Funds” (2013), with F. Sá, *Review of International Economics*.
- “Traded and nontraded good prices, and international risk-sharing: an empirical investigation” (2012), with G. Corsetti and L. Dedola, *NBER-ISOM Macro Annual 2011*, J.Frankel and C.Pissarides eds.
- “The International Risk-Sharing Puzzle is at Business Cycle and Lower Frequency” (2012), with G. Corsetti and L. Dedola, *Canadian Journal of Economics*

### SUBMITTED

- “International Financial Flows, Real Exchange Rates and Cross-Border Insurance” (2010), *Bank of Spain Working Paper 1038*

### WORKING PAPERS

- “Measuring International Risk-sharing: Theoretical Issues and Empirical Evidence for OECD countries” (2011), *EUI Working Paper 2011/10*

### WORK IN PROGRESS

- “Central Banks’ interventions in Sovereign Bond Markets”, with A. Erce

- “The estimation of current account misalignments”, with T. Sastre
- “Risk-sharing in the European Monetary Union”

#### OLDER PUBLICATIONS

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

#### RESEARCH EXPERIENCE

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

#### TEACHING EXPERIENCE

- Class on “Portfolio and DSGE models”, Ph.D. Course *International Macroeconomics*, European University Institute, 2009 and 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)

#### PROFESSIONAL SERVICE

- Co-Organizer of the conference “Debt and Credit, Growth and Crises”, Bank of Spain and World Bank, Madrid 2012
- Organizer of external and internal seminars for the International Economics Division, Bank of Spain
- Refereeing service: *B.E. Journal of Macroeconomics*, *Economics Letters*, *Economic Notes*, *Journal of Globalization and Development*, *Journal of International Economics*

#### CONFERENCE AND SEMINAR PRESENTATIONS

Simposio de la Asociación Española de Economía (2013), XI Emerging Market Workshop, Madrid 2013 (discussant), Joint Informal Workshop among NCBs (2013), Center for European Studies (CEUS) workshop (2013), European Summer Symposium on International Macroeconomics (ESSIM), Tarragona 2012 (discussant), 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

Nationality: Italian

Languages: Italian (native), English and Spanish (fluent)

## REFERENCES

### **Giancarlo Corsetti**

Professor, Economics Department

Cambridge University

Email: [gc422@cam.ac.uk](mailto:gc422@cam.ac.uk)

### **Morten O. Ravn**

Professor, Economics Department

University College London

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### **Arpad Abraham**

Professor, Economics Department

European University Institute

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### **Enrique Alberola**

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