

*Monetary Policy, Finance, Regulation
Technology, Financial Stability*

Education

2020–	Ph.D. in Finance, Frankfurt School of Finance & Management
2013–2015	M.Sc. in Finance, Frankfurt School of Finance & Management
2007–2012	B.Sc. in Business Management/Economics, Universitat Rovira i Virgili



Professional Experience


Aug/2021–	European Central Bank. Supervision Analyst - On-Site & Internal Model Inspections - IT & Operational Risk <i>IT, cyber and digital risk and security</i>
Jan/2021–Jul/2021	European Central Bank. Risk Analyst - Stress Test Experts <i>2021 European Banking Authority Stress Test, Market Risk Specialist</i>
Jan/2020–Jul/2020	European Central Bank. Risk Analyst - Quantitative Risk Analysis <i>2020 European Banking Authority Stress Test, Market Risk Specialist</i>
Oct/2018–Jul/2021	European Central Bank. Supervision Analyst - On-Site & Internal Model Inspections - Capital Markets & Treasury <i>Market Risk, IRRBB and Liquidity</i>
Jun/2017–Jul/2018	European Central Bank. Supervision Analyst - Crisis Management <i>Crisis Management, Recovery and Resolution planning assessment</i>
Jun/2016–May/2017	European Central Bank. Trainee - Economics, Monetary Policy - Capital Markets and Financial Structure

Research Affiliations


2021–	European Banking Institute. Member - EBI Young Researchers Group <i>Central Banking and Macprudential Policies</i>
2021–	Digital Euro Association. Research Fellow


Working/Submitted Papers

2022	Quantitative Easing and Cross Sectional Stock Returns Joint with Nordine Abidi (International Monetary Fund), Damon Petersen (University of Chicago) and Quentin Vandeweyer (University of Chicago)
2022	Monetary Policy and the Green Bond Premium Joint with Nordine Abidi (International Monetary Fund), Bruno Buchetti (University of Padova) and Salvatore Perdichizzi (University of Bologna)
2022	The Holdings of Green and Brown Securities Joint with Benjamin Grosse-Rueschkamp (Frankfurt School of Finance & Management)
2022	The (Procyclical) Structure of Equity Risk Premia Joint with Nicolas Syrichas (European Central Bank)
2021	The Bright Side of Transparency: Evidence from Supervisory Capital Requirements  Joint with Nordine Abidi (International Monetary Fund), Quentin Vandeweyer (University of Chicago) and Livia Amato (University of Chicago) <i>SSRN Working Paper 3866364 and Oxford Business Law Blog</i>
2019	Quantitative Easing and Credit Rating Agencies  Joint with Nordine Abidi (International Monetary Fund) and Matteo Falagiarda (European Central Bank) <i>European Central Bank Working Paper Series, No. 2274/April 2019</i>

2018 **Who benefits from the corporate QE? A regression discontinuity design approach** 
Joint with Nordine Abidi (International Monetary Fund)
European Central Bank Working Paper Series, No. 2145/April 2018

Books, Chapters and Other Publications

2022 **“Too Tech to Fail?”; In *Digitalisation, Sustainability and the Banking and Capital Markets Union. Book series: EBI Studies in Banking and Capital Markets Law*** 
Joint with Nordine Abidi (International Monetary Fund)
Edited by Lukas Böffel and Jonas Schürger. Palgrave Macmillan, 2022 (Upcoming)

2021 **“Remarks on the Evolution of Central Banking”; In *50 Years of Central Banking in Kenya: Regional and Global Perspectives*** 
Joint with Francesco Paolo Mongelli (European Central Bank) and Federica Branca
Edited by Patrick Njoroge and Victor Murinde. Oxford University Press, 2021

Academic Activities

Referee Economic Modelling (*Elsevier*), *Journal of Money Credit and Banking (JMCB)*
Contributions Oxford Business Law Blog - University of Oxford

Awards and Grants

2018 Young Economist Best Academic Paper Award - Unicredit Foundation
6th Macro Banking and Finance Workshop

2018 Best Paper Award - European Capital Markets Institute. ECMI Annual Conference 2018
ECMI Annual Conference 2018

Computer Skills

SQL, MATLAB, R, Python, STATA, VBA

Languages

Spanish (*Native*), Catalan (*Native*), English (*Fluent*), French (*Intermediate*), German (*Intermediate*)

References

Falko Fecht (Chair)
Professor of Financial Economics
Department of Finance
Frankfurt School of Finance & Management
f.fecht@fs.de
+49 69 154008-441

Francesco Paolo Mongelli
Senior Adviser
Directorate General Monetary Policy
European Central Bank
Francesco.Mongelli@ecb.europa.eu
+49 152 22540-498

Alessandro Santoni
Senior Financial Expert
Financial Crisis Preparedness and Management
International Monetary Fund
asantoni@imf.org
+1 202 948-8679