

## VLADIMIR ASRIYAN

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### ACADEMIC POSITIONS:

**2014 – present:** Researcher, Centre de Recerca en Economia Internacional (CREi).

**2014 – present:** Adjunct Professor, Universitat Pompeu Fabra, Department of Economics.

**2014 – present:** Affiliated Professor, Barcelona Graduate School of Economics.

**2015 – 2016:** Visiting Assistant Professor, Stanford Graduate School of Business.

**2017 – present:** Research Affiliate, Centre for Economic Policy Research.

### SHORT TERM VISITS:

**2019 March:** Visiting Researcher, HEC Paris.

**2017 Summer:** Visiting Scholar, Stanford Graduate School of Business.

**2017 May:** Visiting Researcher, Einaudi Institute for Economics and Finance.

### RESEARCH INTERESTS:

Macroeconomics, Financial Economics, International Finance, Applied Theory.

### EDUCATION:

Ph.D. in Economics, University of California, Berkeley (2014).

B.A. in Economics and Mathematics, University of California, San Diego (2007).

A.A. in Economics and Mathematics, MiraCosta College (2004).

### PUBLICATIONS:

“Information Spillovers in Asset Markets with Correlated Values” (with W. Fuchs and B. Green), **American Economic Review**, 2017, [107(7):2007-40].

“Liquidity Sentiments” (with W. Fuchs and B. Green), **American Economic Review**, 2019, [109(11):3813-48].

“Monetary Policy for a Bubbly World,” (with L. Fornaro, A. Martin, and J. Ventura), **The Review of Economic Studies**, forthcoming.

### **WORKING PAPERS:**

“Balance Sheet Recessions with Information and Trading Frictions,” (Revise & Resubmit 2<sup>nd</sup> round at **The Review of Economic Studies**).

“Aggregation and Design of Information in Asset Markets with Adverse Selection,” (Revise & Resubmit at **The Journal of Economic Theory**, with W. Fuchs and B. Green).

“The Good, the Bad and the Complex: Product Design with Imperfect Information,” (with D. Foarta and V. Vanasco).

“Collateral Booms and Information Depletion,” (Revise & Resubmit at **The Review of Economic Studies**, with L. Laeven and A. Martin).

“Informed Intermediation over the Cycle,” (with V. Vanasco).

### **WORK IN PROGRESS:**

“Security Design in Non-Exclusive Markets with Asymmetric Information,” (with V. Vanasco).

“Recursive Competitive Equilibrium with Misspecified Agents,” (with I. Esponda and D. Pouzo).

“Information Production and Market Liquidity over the Cycle,” (with A. Martin and V. Vanasco).

“Bubbles and Rents” (with A. Martin and J. Ventura).

“Interest Rates, Asset Prices and the Allocation of Credit,” (with A. Martin, A. Van der Ghote and V. Vanasco).

### **GRANTS AND AWARDS:**

Barcelona GSE Seed Grant, 2019.

Juan de la Cierva Fellowship, 2018.

Spanish Ministry of Economy and Competitiveness Grant (Sev-2015-0563), 2015.

Barcelona GSE Seed Grant, 2014.

Spanish Ministry of Economy and Competitiveness Grant (ECO2014-54430-P), 2014.

Graduate Division Summer Fellowship, UC Berkeley, 2013.2014.

Dean’s Normative Time Fellowship, UC Berkeley, 2012.

Elliot Swan Prize for Best Performance in 1st year of Ph.D., UC Berkeley, 2010.

Departmental Fellowship, UC Berkeley, 2008-2011.

Hal Varian Fellowship, UC Berkeley, 2008.

Phi Beta Kappa, UC San Diego, 2007.

William Stout Scholarship for Excellence in Mathematics, UC San Diego, 2006.

Chancellor's Research Scholarship, UC San Diego, 2005.

Medal of Honor, awarded to 12 best graduates each year, MiraCosta College, 2004.

### **SEMINAR/CONFERENCE PRESENTATIONS:**

**2020:** University of York, Macro-Finance Research Center in Amsterdam.

**2019:** AEA Meetings (Atlanta), LSE Economics, Workshop on Financial Fragility and Safe Assets (London), Bank of Italy, HEC Paris, Macro Finance Society Meetings (Evanston), Catalan Economic Society Meetings (Barcelona), SED Meetings (Saint Louis), ESSFM (Gerzensee), ECB Annual Research Conference, Wharton Conference on Liquidity and Financial Crises, LSE Finance, Bank of Lithuania, Queen Mary University, INSEAD.

**2018:** HEC Paris, Sciences Po, Toulouse School of Economics, Imperial College London, Frankfurt School of Finance and Management, Financial Intermediation Research Society (Barcelona), SED Meetings (Mexico City), Minneapolis Fed, Philadelphia Fed, IIES Stockholm.

**2017:** International Monetary Fund, University of Edinburgh, Bank of Portugal, CREI-UPF internal seminar, EIEF Rome, Catalan Economic Society Conference, Barcelona GSE Summer Forum, Finance Theory Group, SED Meetings (Edinburgh), 6th Macroeconomics Workshop at EIEF (a.k.a. Pizzanomics), CSEF/IGIER Conference in Capri, 8th Summer Workshop in Macro-Finance in Paris, University of Florida, Bocconi University, European University Institute, University of Rochester, London Business School.

**2016:** Conference on Monetary Policy and Financial Instability at Banque de France, Stanford University, Santa Clara University, SAET Meetings in Rio, Yale University, ECB Conference on Monetary Policy Pass-Through and Credit Markets, UPF.

**2015:** Banque de France, Sciences Po, Paris School of Economics, Stanford University, Universidad Torcuato Di Tella, World Congress of Econometric Society (Montreal), SED Meetings (Warsaw), Barcelona GSE Summer Forum, the Workshop on Information Frictions in Macro at University of Toulouse.

**2014:** Federal Reserve Board, CREi and Universitat Pompeu Fabra, EIEF Rome, Bocconi, the World Bank, UC Berkeley, Universitat de Barcelona, the 7th Joint French Macro Workshop, Econometric Society Meetings (Madrid), SED Meetings (Toronto), Barcelona GSE Trobada.

### **CONFERENCE AND WORKSHOP ORGANIZATION:**

Society for Economic Dynamics 2017-2019.

Barcelona GSE Summer Forum, 2016- 2018 and 2020.

Financial Intermediation Research Society, Barcelona 2018.

Transpyrreanean Workshop in Macroeconomics, Andorra 2018.

Workshop on “Bubbles in Macroeconomics: Recent Developments,” Barcelona, 2017.

### **REFEREEING ACTIVITIES**

American Economic Review, Review of Economic Studies, Econometrica, Journal of Finance, American Economic Review: Insights, American Economic Journal: Macroeconomics, American Economic Journal: Microeconomics, Review of Financial Studies, Journal of the European Economic Association, Journal of Financial Economics, Journal of Monetary Economics, Economic Journal, International Economic Review, Journal of International Economics, Journal of Economic Theory, Theoretical Economics, Review of Economic Dynamics, European Economic Review, Economic Letters, Journal of Financial Markets, Journal of Banking and Finance, Review of Finance.

### **OTHER INFORMATION:**

Languages: Armenian (native), Russian (fluent), English (fluent), Spanish (advanced), Catalan (beginner)

Birthplace: Yerevan, Armenia

Citizenship: U.S.