Victoria M. Vanasco

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Contact Information:

Graduate School of Business, Stanford University 655 Knight Way, Stanford, 94305 Phone: 650-724-7732

EMPLOYMENT

Graduate School of Business, Stanford University, Assistant Professor of Finance, 2014-present **CREI and Universitat Pompeu Fabra,** Researcher and Visiting Professor, 09/2016-04/2017 **World Bank,** Junior Professional Associate (JPA), 2006 to 2008

EDUCATION

University of California, Berkeley, PhD in Economics, 2014.

- Dissertation Title: "The Role of Informational Asymmetries in Financial Markets and the Real Economy."
- Advisors: William Fuchs, Pierre-Olivier Gourinchas, Christine Parlour, Demian Pouzo, David Romer

Universidad Torcuato Di Tella,

- Master in Finance, 2005
- B.A. in Economics, 2004

PRIZES AND AWARDS

National Academy of Economic Sciences Award (ANCE), 2017, Argentina Michelle R. Clayman Faculty Scholar for 2014-2015. Top Finance Graduate Award 2014. Best Theory Paper on the Academic Job Market, 2nd Prize, Finance Theory Group. UC Berkeley Dean's Normative Time Fellowship Outstanding Graduate Student Instructor Award, UC Berkeley

RESEARCH

Publications

- The Downside of Asset Screening for Market Liquidity, Journal of Finance, Volume 72, Issue 5, October 2017, Pages 1937–1982.
- *How Do Banks Serve SMEs? Business and Risk Management Models*. (joint with Augusto de la Torre, Soledad Martinez Peria, Sergio Schmukler, Mercedes Politi), July 2008, IFC publication.
- Cooperation versus Competition in Argentina's Automated Clearing House (ACH) Market, (joint with Sergio Gorjón, Mario Guadamillas, and Massimo Cirasino, M.), 2008, Financial Infrastructure Policy and Research Series, The World Bank

Working Papers

- Securitization, Ratings, and Credit Supply (with B. Green and B. Daley).
- Security Design with Ratings (with Brett Green and Brendan Daley).
- Investor Experiences and Financial Market Dynamics (with U. Malmendier and D. Pouzo).
- Learning by Lending (with M. Botsch).
- Informed Intermediation Over the Cycle (with V. Asriyan).

Work in Progress

- Security Design in Nonexclusive Markets (with V. Asriyan)
- **Complex Regulation** (with V. Asriyan and D. Foarta)

TEACHING

Stanford University

- Microeconomic Theory (GSBGEN 675), Fall 2017
- Finance for Non-MBAs (ECON 135), Fall 2017 and Winter 2015
- MSx Finance (MSx 229), Fall 2015

Universitat Pompeu Fabra, Financial Management II, Winter 2017

University of California at Berkeley, Teaching Assistant for:

- Econ 202b, Graduate (G), Macroeconomics, Prof. Demian Pouzo, Spring 2011/2014
- Econ 209b, G, Dynamic Game Theory and Applications, Prof. William Fuchs, Spring 2011
- Econ 202a, G, Macroeconomics, with Prof. David Romer, Fall 2010
- Econ 100b, Intermediate Macroeconomics, with Prof. Martha Olney, Fall 2009

OTHER PROFESSIONAL ACTIVITIES:

Referee for Peer-Reviewed Journals:

American Economic Review, Review of Economic Studies, Journal of Finance, Review of Financial Studies, Journal of Financial Economics, Journal of Finance and Banking, IMF Economic Review, Journal of Economic Surveys.

Seminar Invitations (Including scheduled.)

2018: London Business School, HEC Paris.

2017: NBER Corporate Finance Winter Meeting, Princeton University, UT Austin, UNC, Washington University in St Louis, University of Washington, Banco Central de Portugal, Universidad Autónoma de Barcelona, Toulouse School of Economics, University of Edinburgh, Tel Aviv University, University of Jerusalem, FGV and Sao Paulo School of Economics, Workshop on Corporate Debt at Cass Business School (March 2017), AEA/AFA Meetings in Chicago.

2016: Credit Ratings Conference at Carnegie Mellon, London School of Economics, NYU Stern, Wharton School University of Pennsylvania, Conference on Financial Intermediation at London Business School, MIT Sloan Junior Faculty Conference, NYU Stern Woman Assistant Professors Conference, First Junior Rome Conference in Finance, EIEF, Maryland Junior Corporate Finance Conference, NBER Behavioral Macro Workshop, NBER Behavioral Macro Workshop.

2015: Santa Clara University, Universitat Pompeu Fabra, FIRS Conference in Iceland (Financial Intermediation Research Society), 4th Annual UTDT Economic Conference, FTG (Finance Theory Group), L.A. Meeting.

2014: Columbia University, Stanford University, Duke University's Fuqua School of Business, University of Maryland, University of Southern California, Science Po, Paris School of Economics, Bocconi University, CREi, IESE Business School, HEC Paris, Federal Reserve Board, European Central Bank, NY Federal Reserve, Richmond Federal Reserve, The Econometric Society Meeting in Madrid.

Discussions

Junior Faculty Workshop at Yale University, 2016 (US), AEA/AFA (American Economics/Finance Association) Meetings in 2015 (US), Paul Wooley Conference at London School of Economics, 2015 (UK), Barcelona Summer Forum, 2015 (Spain), IDC 12th Annual Conference in Financial Economics Research (Israel), St. Louis University Corporate Finance Conference, 2015 (US).

Conference Organization

Western Finance Association (WFA), 2018/16, Organizing Committee.
American Finance Association (AFA), 2018, Session Organizer and Chair
Society for Economic Dynamics (SED), 2018, Organizing Committee
Financial Intermediation Research Society (FIRS), 2018, Organizing Committee
Midwest Finance Association (MFA), 2018/17/16 Organizing Committee.
Barcelona Summer Forum, 2017, Organizing Committee
Juniors in Financial Regulation and Banking Workshop, Stanford University, 2016, Organizer.
Financial Intermediation Research Society (FIRS), 2015, Session Chair.

Supervising and Mentoring Activities

Zhe Wang, Assistant Professor at Penn State University. Kareem Elnahal, AQR Capital Management.

OTHER INFORMATION:

Citizenship: Argentine / ItalianMarital Status: Married to Vladimir AsriyanLanguages: Spanish (native), English (fluent), French and Portuguese (conversational).