

NICOLAS E. CARAMP

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Education

PhD, Economics, Massachusetts Institute of Technology , 2017. "Macroeconomics and Financial Fragility".

Advisors: Professors Iván Werning, Robert M. Townsend and Alp Simsek.

M.A. Economics, Universidad Torcuato Di Tella, 2014.

B.A. Economics, Universidad Torcuato Di Tella, 2009.

Employment

University of California Davis, Assistant Professor of Economics, 2017 -

Publications

Monetary Policy and Government Debt (with Ethan Feilich)

Accepted at the *Journal of Money, Credit and Banking*

Sowing the Seeds of Financial Crises: Endogenous Asset Creation and Adverse Selection

Accepted at the *Review of Economic Studies*

Fiscal Policy and the Monetary Transmission Mechanism

***Review of Economic Dynamics*, Volume 51, December 2023**

Bond Premium Cyclicalities and Liquidity Traps (with Sanjay Singh)

***Review of Economic Studies*, Volume 90, Issue 6, November 2023**

Winner of the best paper award at the Delhi Winter School 2020

Working Papers

Sticky Inflation: Monetary Policy when Debt Drags Inflation Expectations (with Saki Bigio and Dejanir Silva)

Monetary Policy and Wealth Effects: The Role of Risk and Heterogeneity (with Dejanir Silva)

Revise & Resubmit at *The Journal of Finance*

Liquidity and Investment in General Equilibrium (with Julian Kozlowski and Keisuke Teeple)
Revise & Resubmit at the *Review of Economic Studies*

Work in Progress

Risk Sharing Under Limited Commitment and Private Information

Conference and Seminar Presentations (*Presentation By Coauthors)

2024: North American Winter Meeting of the Econometric Society, Arizona State University, CU Boulder, Theories and Methods in Macro (T2M) University of Amsterdam*, Young Scholar Finance Consortium Texas A & M - Mays Business School*, Conference on “Fixed Income Markets and Inflation” Federal Reserve Bank of Chicago*, UC Davis, University of Waterloo, UC Riverside

2023: Ohio State University, Society for Economic Dynamics (SED), PUC Rio (Brazil), FGV Rio (Brazil), Federal Reserve Bank of St. Louis, UC Santa Cruz, Pan-Asian Online Macro/Finance Seminar Series, Federal Reserve Bank of Chicago, SNB-FRB-BIS Third High-Level Conference on Global Risk, Uncertainty, and Volatility, LACEA-LAMES Bogotá Conference, RIDGE Forum - Workshop on International Macro

2022: North American Winter Meeting of the Econometric Society, 1st Bank of England BEAR Conference, UCLA, Santa Clara University, Society for Economic Dynamics (SED), Universidad Torcuato Di Tella (Argentina), University of Cambridge, Bank of Sweden

2021: 2nd Liquidity in Macroeconomics workshop, Eastern Finance Association (EFA)*, Western Finance Association (WFA)*, Society for Economic Dynamics (SED)*, NBER Summer Institute, European Central Bank, Federal Reserve Bank of Chicago, Hoover Economic Policy, Princeton University, University of Rochester – Simon Business School, 2021 European Winter Meeting of the Econometric Society

2020: UC Santa Cruz, European Winter Meetings of the Econometric Society, Delhi Winter School

2019: Society for Economic Dynamics (SED), Federal Reserve Bank of St. Louis

2018: XXI IEF Workshop, UC Irvine, UCLA Macro-Finance Lunch, UC Davis, Barcelona GSE Summer Forum, NASMES, Society for Economic Dynamics (SED), Central Bank of Argentina, Claremont McKenna College, University of Hawaii at Manoa, UC Berkeley, Federal Reserve Board, LACEA-LAMES Guayaquil Conference

2017: Federal Reserve Bank of St. Louis, Georgetown University, University of Maryland, George Washington University, UCSB, UIUC, UC Davis, Bocconi University (Italy), EIEF (Italy), IESE (Spain), PUC-Rio (Brazil), LACEA-LAMES Buenos Aires Conference, 6th Annual UTDT Economics Conference

2011-2016: Universidad Torcuato Di Tella (Argentina), Universidad de San Andrés (Argentina), Universidad Católica Argentina (Argentina), MIT

Fellowships and awards

Best Paper Award at the Delhi Winter School 2020 for *Bond Premium Cyclicalities and Liquidity Traps* (joint with Sanjay Singh)

Annual Dissertation Award for Economic Research "Dr. Raúl Prebisch", Central Bank of Argentina, 2017

Macro Financial Modelling Group Dissertation Fellowship, Becker Friedman Institute, 2015

Graduate Fellowship, Department of Economics, MIT, 2011-13

Universidad Torcuato Di Tella, Best Undergraduate Thesis, 2009

Teaching

UC Davis

Economics 001B: Principles of Macroeconomics (undergrad), 2018-

Economics 200F: Graduate Macro Theory (1st year PhD), 2018-

MIT

TA for 14.453 (Economic Fluctuations, graduate), Spring 2017

TA for 14.05 (Intermediate Macroeconomics, undergrad), Spring 2017

TA for 14.02 (Principles of Macroeconomics, undergrad), Fall 2013, Fall 2014, Fall 2015

Universidad Torcuato Di Tella (Argentina)

TA for Macroeconomics (graduate), Spring 2010

Lecturer for Uncertainty, Risk and Finance (undergrad), Fall 2010

TA for Microeconomics (undergrad), Spring 2009, Spring 2010

TA for Uncertainty, Risk and Finance (undergrad), Fall 2009

Last updated: December 9, 2024