

# ALESSANDRO T. VILLA

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Date: August 15, 2023

## CURRENT POSITION

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**Federal Reserve Bank of Chicago (Chicago, USA)**  
Research Economist

*Jul 2021-Now*

## EDUCATION

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**Duke University (Durham, USA)**  
PhD in Economics

*Jul 2015-May 2021*

**Duke University (Durham, USA)**  
MA in Economics en route to PhD

*Winter 2020*

**Bocconi University (Milan, IT)**  
Master of Business Administration

*Sep 2013-Dec 2014*

**University of Genoa (Genoa, IT)**  
MSc in Computer Science and Engineering (Full Marks)

*Oct 2008-Feb 2011*

**University of Genoa (Genoa, IT)**  
BS in Computer Science and Engineering

*Sep 2005-Sep 2008*

## RESEARCH INTERESTS

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Macroeconomics, Financial Economics, Firm Dynamics, Optimal Policy, Computational Methods

## ACCEPTED/PUBLISHED PAPERS

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1. Capital and Labor Taxes with Costly State Contingency, joint with Alex Clymo and Andrea Lanteri, *Conditionally Accepted, Review of Economic Dynamics*
2. Machine Learning Projection Methods for Macro-finance Models, joint with Vytautas Valaitis, *Conditionally Accepted, Quantitative Economics - Computing in Economics and Finance Grad Student Contest Winner 24<sup>th</sup> Conference (2018)*
3. Optimal Procurement With Quality Concerns, joint with Nicola Persico and Giuseppe Lopomo, *American Economic Review, Vol. 113, No. 6, June 2023, Pages 1505-19*
4. Optimal Financial Contracting and the Effects of Firm's Size, joint with Sandro Brusco, Giuseppe Lopomo and Eva Roperio - *RAND Journal of Economics, Volume 52, Issue 2, Summer 2021, Pages 446-467*

## WORKING PAPERS

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1. Government Debt Management and Inflation with Real and Nominal Bonds, joint with Lukas Schmid and Vytautas Valaitis (Submitted)
2. Macro Shocks and Firm Dynamics with Oligopolistic Financial Intermediaries (Submitted)
3. Mind the Gap: The Market Price of Financial Flexibility, joint with Filippo Ippolito, Roberto Steri, and Claudio Tebaldi

## WORK IN PROGRESS

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1. A Geometric Approach to Solve Economic Models, joint with Vytautas Valaitis
2. International Business Cycle with China, joint with Fernando Arce and Vytautas Valaitis

## PRE ECONOMICS PHD PUBLICATION

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1. A Lyapunov-stable, Sensor-based Model for Real-time Path-tracking among Unknown Obstacles, joint with Antonio Sgorbissa, Andrea Vargiu and Renato Zaccaria, *2009 IEEE/RSJ International Conference on Intelligent Robots and Systems, 2009, pp. 2946-2951*

## CONFERENCE PRESENTATIONS AND INVITED SEMINARS (\*CO-AUTHORS PRESENTING)

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**2023:** Cornell University, SFS Cavalcade North America

**2022:** The Office of Financial Research - Department of the Treasury\*, Wisconsin School of Business, Carlson School of Management\*, EEA-ESEM Milano, SED Annual Meeting, Western Finance Association Annual Meeting, HEC Paris – CEPR Conference\*, 11<sup>th</sup> Advances in Macro Finance Tepper-LAEF Conference, USC Marshall School of Business

**2021:** Pennsylvania State University, Federal Reserve Board, University of Surrey, University of Essex, Banca d'Italia, Stanford Institute for Theoretical Economics, Foster School of Business - University of Washington

**2020:** Econometric Society World Congress, BFI Macro Finance Research Program Summer Session for Young Scholars, Boston College Macro Lunch

**2019:** INFORMS Annual Meeting\*, Econometric Society African Meeting\*, CEF 25<sup>th</sup> International Conference

**2018:** Econometric Society Summer European Meeting\*, CEF 24<sup>th</sup> International Conference, Baltic Economic Conference\*

## DISCUSSIONS

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- R. Kurtzman and D. Zeke, “The Economy-Wide Gains from Resolving Debt Overhang” ITAM Finance Conference 2023
- W. W. Dou, W. Wang, and W. Wang, “The Cost of Intermediary Market Power for Distressed Borrowers” NFA 2022
- V. Elenev, T. Landvoigt, P. Shultz, and S. Van Nieuwerburgh, “Can Monetary Policy Create Fiscal Capacity?” FIRS 2022
- K. Li and L. You, “Flexibility, Option Value of Leasing, and Investment” MFA Annual Meeting 2022

## REFEREES EXPERIENCE

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Review of Economic Studies, Journal of Finance, RAND Journal of Economics, Journal of Economic Dynamics and Control

## ACADEMIC EXPERIENCE

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### **Duke University, Department of Economics**

*Instructor of Intermediate Macroeconomics (Summer 2020 Undergraduate, [Teaching Evaluations](#)), Research Assistant for Andrea Lanteri (2017-2020), Teaching Assistant for Introduction to Econometrics (Spring 2017 Undergraduate) and Intermediate Microeconomics II (Fall 2016 Undergraduate)*

### **Duke University, Fuqua School of Business**

*Teaching Assistant for Finance I (Fall 2019 Finance PhD Core), Managerial Economics (Fall 2019 MBA Daytime) & Investments (Spring 2018 MBA Elective)*

## HONORS, AWARDS & SUMMER SCHOOLS

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**Becker Friedman Institute (University of Chicago)** *Jul 2020*  
Macro Finance Research Program Summer Session for Young Scholars

**Macro Finance Society** *Nov 2018*  
Sponsored PhD Student 12<sup>th</sup> Workshop

**Society for Computational Economics** *Jun 2018*  
Graduate Student Contest Winner 24<sup>th</sup> Conference

**Duke Graduate School** *Summer 2018*  
Summer Research Fellowship

**London School of Economics** *Aug 2017*  
Scholarship for Advanced Tools: Solving and Estimating Advanced Macroeconomic Models

**Duke Graduate School** *2015-2020*  
Full Tuition Scholarship

## PROFESSIONAL EXPERIENCE

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<b>Consilium SGR Private Equity</b> <i>Associate</i>	Dec 2014-Jul 2015 <i>Milan, IT</i>
<b>Blackstone Entrepreneurs Network</b> <i>Fellow</i>	Sep 2014-Dec 2014 <i>Durham, USA</i>
<b>McKinsey &amp; Company</b> <i>MBA Summer Associate</i>	Summer 2014 <i>Milan, IT</i>
<b>Danieli Automation SPA</b> <i>Software Engineer</i>	Aug 2011-Aug 2013 <i>Genoa, IT</i>
<b>Accenture IT Consulting</b> <i>Analyst</i>	Feb 2011-Aug 2011 <i>Milan, IT</i>
<b>Gruppo FOS SPA</b> <i>Software Engineer</i>	Sep 2010-Feb 2011 <i>Genoa, IT</i>

## SKILLS & COMPETENCIES

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<b>Languages</b>	Italian (Native), English
<b>Programming</b>	C/C++, Matlab, Java, C#, PHP, Javascript, Python
<b>Computing</b>	IBM ILOG CPLEX/AMPL, GPU Computing with C and CUDA
<b>Databases</b>	MySQL, SQL Server, Oracle PL/SQL