

# ALESSANDRO T. VILLA

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Date: October 4, 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. Macro Shocks and Firm Dynamics with Oligopolistic Financial Intermediaries, *Revise and Resubmit, Review of Economic Studies*
2. Government Debt Management and Inflation with Real and Nominal Bonds, joint with Lukas Schmid and Vytautas Valaitis
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**  
Scholarship for Advanced Tools: Solving and Estimating Advanced Macroeconomic Models

*Aug 2017*

**Duke Graduate School**  
Full Tuition Scholarship

*2015-2020*

## 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