

Cecilia Parlatore

Address: NYU Stern School of Business
44 West 4th street – 9-87
New York, NY 10012-1126

Phone: +1 212 998 0171

E-mail: ceciparlatore@nyu.edu

Webpage: www.ceciliaparlatore.com

Employment

Assistant Professor of Finance, NYU Stern School of Business, July 2014 – Present

Two children (Born 2016 & 2019). Tenure clock delayed until July 2024

Assistant Professor of Finance, The Wharton School, U. of Pennsylvania, June 2013 – June 2015

Visiting Appointments

Visiting Scholar, Federal Reserve Bank of Philadelphia, March 2014 – Present

Education

Ph. D. in Economics, New York University (NYU), 2014 (Maternity leave adjusted graduation date 2016)

M.A., Economics, Universidad Torcuato Di Tella (UTDT), 2008

B.A., Economics, Universidad Torcuato Di Tella, 2005

Publications

“Trading Costs and Informational Efficiency” (with Eduardo Dávila) *Journal of Finance*, *forthcoming*

“Collateralizing Liquidity” *Journal of Financial Economics* 131 (2019), pp. 299-322

“Fragility in Money Market Funds: Sponsor Support and Regulation”

Journal of Financial Economics 121 (2016), pp. 595-623

“Modernization of Tax Administrations and Optimal Fiscal Policies” (with Martin Besfamille)

Journal of Public Economic Theory 11 (6), 2009, pp. 897 – 926

Working Papers

“Strategic Fragmented Markets” (with Ana Babus) Revise and Resubmit, *Journal of Financial Economics*

“Identifying Price Informativeness” (with Eduardo Dávila)

“Volatility and Informativeness” (with Eduardo Dávila)

“Designing Stress Scenarios” (with Thomas Philippon)

“Transparency and Bank Runs”

Invited Seminars

2020 Federal Reserve Bank of Boston (scheduled), Imperial College London (scheduled), HEC (scheduled), Federal Reserve Bank of Philadelphia (scheduled)

2019 Berkeley Haas, Chicago Economics, Federal Reserve Bank of New York (Research and Supervision), Rochester

2018 Minneapolis Fed, Harvard, BYU, Frankfurt School of Finance and Management, University of Luxembourg, Michigan Ross

2017 Princeton, Stanford GSB, Board of Governors, BI Norwegian Business School

2016 University of Amsterdam, MIT Sloan, Federal Reserve Bank of New York

2015 Columbia Business School, Toulouse School of Economics, UTDT, UCLA, ECB

2014 FGV-Sao Paulo, NYU Stern (Finance), PUC-Rio, Federal Reserve Bank of San Francisco

2013 Board of Governors, Duke Fuqua, IESE, McGill (Finance), New York Federal Reserve Bank, Philadelphia Federal Reserve Bank, UBC Sauder, University of Michigan, University of Texas at Austin, UPF, Wharton

2010-12 UTDT, Boston University (Finance)

Conference Presentations (* denotes presentation by co-author)

2020 AFA (San Diego), Frictions in Finance (scheduled), STLAR (scheduled)

2019 AFA (Atlanta), AEA* (Atlanta), Adam Smith Asset Pricing Conference*, FIRS* (Savannah), NBER SI Risks of Financial Institutions, SITE “Financial Regulation”, Wharton Liquidity Conference, Q Group Fall Seminar

2018 FIRS (Barcelona), SED (Mexico City), Barcelona GSE Summer Forum Workshop on Social and Economic Networks*, SITE “Banks and Financial Frictions”, NBER AP Fall meeting, Five Star Conference at NYU Stern

2017 AFA (Chicago), ASU Sonoran Winter Finance Conference, Macro Finance Society*, FIRS, SED (Edinburgh), Yale SOM Junior Finance Conference, LACEA (Buenos Aires), 6th Annual UTDT Economics Conference

2016 FTG Imperial College*, SED (Toulouse), OxFIT, LAEF Conference on Information in Financial Markets, LAEF OTC Markets and Securities Workshop*

2015 6th Conference on Financial Intermediation Bank of Portugal, Econometric Society World Congress (Montreal), FIRS (Reykjavik), LBS Summer Finance Symposium, SED (Warsaw), UNC/Duke Corporate Finance Conference, Wharton Liquidity Conference

2014 FIRS (Quebec), HKUST Finance Symposium on Asset Pricing, Jackson Hole Finance Conference, OxFIT, SED (Toronto), Utah Winter Finance Conference.

2013 ESSFM 2013 (Gerzensee week 1– evening session), SED (Seoul), SITE Segment 5

2010 - 2012 SED (Cyprus), Midwest Macroeconomics Meetings (Nashville), 5th Annual Economics Graduate Student Conference at Washington University at St. Louis

Discussions

2020 AFA (San Diego), RCFS Winter Conference Program (scheduled), Women in Macro Conference (scheduled)

2019 NBER SI Household Finance

2018 Adam Smith Asset Pricing Conference, Special issue on Fragmented Financial Markets for the Review of Economic Dynamics, First Women in Macro Conference, FIRS (Barcelona), INSEAD Finance Symposium

2017 AFA (Chicago)

2016 Five Star Conference at NYU Stern

2015 ASSA (Boston), UNC Roundtable for Junior Faculty in Finance, Mitsui Finance Symposium, Philadelphia Search and Matching Conference

2014 LBS Safe Assets Conference, WFA (Monterey, CA)

2013 Five Star Conference at NYU Stern, ESSFM 2013 (Gerzensee week 1)

Teaching Experience

NYU Stern School of Business

FINC-UB.0007 – Corporate Finance, Fall 2014-19

The Wharton School, University of Pennsylvania

FNCE 203 - Advanced Corporate Finance, Fall 2013

Awards, Fellowships and Honors

NYU Stern Center for Global Economy and Business Faculty Grant, 2015

GSAS Dean's Dissertation Fellowship at NYU, 2012 – 2013

European Central Bank Lamfalussy Fellowship, 2012

C.S.W.E.P. Summer Fellowship, Federal Reserve Bank of New York, 2012

Mc. Cracken Fellowship at NYU, 2007 – 2012

NYU Dept. of Economics Third Year Best Paper Prize, 2010

C.V. Starr Center Fellowship, 2008 – 2009

Pass with distinction in the qualifying exam in Macroeconomics, NYU, 2008

Best Undergraduate Thesis in Economics Award, UTDT, 2005

Professional Activities

Referee American Economic Review, Econometrica, Journal of Finance, Journal of Financial Economics, The Review of Financial Studies, The Review of Economic Studies, Journal of Economic Theory, Journal of Financial Intermediation, Journal of Monetary Economics, The Review of Finance

Program committee member Cavalcade 2018-19, FIRS 2017-20, EFA 2015-20, New York Fed/NYU Stern Conference on Financial Intermediation 2018-19, Session chair AFA 2018, SED 2015-17, OxFIT 2017

Member American Economic Association, American Finance Association, Finance Theory Group, Econometric Society, LACEA, European Finance Association

Other Co-organizer of the Women Assistant Professors of Finance Conference at NYU Stern (WAPFIN@Stern)