Ioana Neamțu | CV

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Relevant experience

Research Economist
Bank of England, London, United Kingdom *2020-present*
Market and Counterparty Credit Risk Policy, Banking Capital Policy Division, Prudential Policy
Misc: member in the Research Network Committee and One Bank Mentoring Scheme Steering Group, seminar series organiser in Prudential Policy Directorate

PhD in Economics
University of Amsterdam, The Netherlands *2017–2021*
Supervisors: Sweder van Wijnbergen and Enrico Perotti
Macro and International Economics (MInt) department.
Misc: Board member and rep of the Faculty of Economics and Business in the University PhD Council

PhD Intern
Prudential Policy Directorate, Bank of England, London, United Kingdom *2018, 2019*
2018 – Medium Term Strategy and Research; **2019 –** Capital Quality

Education

MPhil in Finance, GPA 7.6/10
Tinbergen Institute, The Netherlands *2015 –2017*
Research Master. Focus on corporate finance and banking.
Ancillary activities: Chair Student Council.

BA Economics and Mathematics, GPA 4.0/4.0 *Summa cum Laude*
Amsterdam University College, The Netherlands *2012–2015*
Liberal Arts and Sciences degree from University of Amsterdam and VU University.
Ancillary activities: AUC Board member (advisory role in the decisional board of the faculty), Financial Auditor for student association, Chair Yearbook Committee, Model United Nations.

Research and teaching

Primary fields: Financial Economics, Banking, Financial Regulation (theoretical and empirical)

Working papers

- “The Ring-fencing Bonus” (with Irem Erten and John Thanassoulis, Warwick Business School) - 2022 Bank of England (BoE) SWP nr 999
- “Capital Allocation, Leverage Ratio Requirement and Banks’ Risk-Taking” (with Quynh-Anh Vo, BoE)- 2021 BoE SWP nr 956
- “Risk-Taking and Uncertainty: Do CoCo Bonds Increase the Risk Appetite of Banks?” [*under major revision*] (with Mahmoud Fatouh, BoE, and Sweder van Wijnbergen,UvA) - 2021 BoE SWP nr 938
- “Multiple buffer CoCos and their impact on financial stability" (2020 Tinbergen Institute WP)

Work in progress

- “Clearing incentives - the role of cash constraints in interest rate swap clearing” (with Umang Khetan, Tippie College of Business, U of Iowa)

Teaching

Teaching Assistant PhD courses
Tinbergen Institute, student evaluations 4.76/5 and 4.33/5 — *2016–2017*
Contract Theory and *Corporate Finance*

International Money and Finance
University of Amsterdam, student evaluations 7.8/10 — *2017–2020*

Economics, Markets and Organisations II
University of Amsterdam, student evaluations 8.3/10 — *2016–2017*

Calculus
Amsterdam University College — *2014–2017*

Scholarships, honours and other distinctions

Teaching Assistant of the Year Award
Tinbergen Institute — *2017*

Junior fellow
Amsterdam Center of Excellence in Risk and Macro Finance — *2017-present*

Full Scholarship Tinbergen Institute
GPA based grant — *2015–2017*

Scholarship awardee undergraduate studies
Amsterdam Scholarship Fund — *2013–2015*

Conference funding
AUC Research Fund — *2015*
Presented my paper "Reaching the Platonic Forms through a liberal arts education?" to the Association for Core Texts and Courses Student Conference.

Mathematics competitions/ Olympiads
Participant and awardee at various national and international mathematics competitions. — *2005–2012*

Conferences, presentations and other training

Presentations: 2022: 20th Winter School in Mathematical Finance, ASSA (poster), ERMAS. **2021:** EFMA annual conference, RES Symposium, IFABS, MMF Annual conference, 37th Symposium on Money Banking and Finance BdF, WinE EEA. **2019:** University of Amsterdam, ERMAS, INFER Annual Conference, Queen Mary Economics and Finance PhD workshop, London, Bank of England seminar. **2017, 2018:** IFABS, GSE Barcelona, FMA European Conference, Tinbergen Institute.

Summer/ Winter Schools: Panel data econometrics (*CEMFI, Spain, 2019*); Empirical Banking (*GSE, Spain, 2018*); Tail risk and high frequency trading (*Winter School in Mathematical Finance, The Netherlands, 2017*); Political Economy and Public Policy of China (*Peking University, China, 2015*).

Other skills and competences

Software knowledge: R, Matlab, Mathematica, Stata

Languages: Romanian (*native*), English (*full working proficiency*), Dutch (*intermediate*), Spanish (*intermediate*), French (*intermediate*).

CV updated: 8 Nov 2022