Ioana Neamțu | CV

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Relevant experience

Research Economist
Bank of England, London, United Kingdom *2020-present*
Market and Counterparty Credit Risk, Banking Capital Policy Division, Prudential Policy
Misc: Research Network Committee Chair, seminar series organiser for the Prudential Policy Directorate

Visiting Researcher
Harvard Business School, Boston, MA, USA *Fall 2023*
Host: Professor Laura Alfaro

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

Education

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

MPhil in Finance, GPA 7.6/10
Tinbergen Institute, The Netherlands *2015 –2017*
Research Master. Focus on corporate finance and banking
Misc: 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, University of Amsterdam and VU University
Misc: Student rep in the AUC Executive Board, Chair Yearbook committee, Auditor for student association

Research and teaching

Primary fields: Macro-Finance, Financial Economics, Financial Regulation

Working papers

- The Market for Sharing Interest Rate Risk: Quantities and Asset Prices - with Umang Khetan (University of Iowa), Jane Li (Columbia Business School), and Ishita Sen (Harvard Business School) - 2023 Bank of England WP nr 1301
- The Ring-Fencing Bonus - with Irem Erten and John Thanassoulis (Warwick Business School) - 2022 BoE WP nr 999
- Capital Allocation, Leverage Ratio Requirement and Banks' Risk-Taking - with Quynh-Anh Vo (Bank of England) - 2021 BoE WP nr 956

Work in progress

- LASH Risk and Interest Rates - with Laura Alfaro (Harvard Business School), Saleem Bahaj (University College London & BoE) , Robert Czech (BoE), and Jonathon Hazell (London School of Economics)

Dormant projects

- Risk-Taking and Uncertainty: Do CoCo Bonds Increase the Risk Appetite of Banks? - with Mahmoud Fatouh and Sweder van Wijnbergen - 2021 BoE SWP nr 938
- Multiple buffer CoCos and Their Impact on Financial Stability -2020 Tinbergen Institute WP

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 and other distinctions

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

Junior fellow
Amsterdam Center of Excellence in Risk and Macro Finance — *2017-2021*

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

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

Other

2015 - Presented my political philosophy paper "Reaching the Platonic Forms through a liberal arts education?" at the Association for Core Texts and Courses Student Conference, Dallas, TX.
2010-2015 - Frequent participant at Model United Nations.
2005-2012 - Participant and awardee at various national and international mathematics competitions and Olympiads.

Conferences, presentations and other training

Seminars and conferences (**selected/scheduled**)[1]:
2024: AFA*, Harvard MBA class, SFS Cavalcade*, OFR Rising Scholar Conference*, 10th Sovereign Bonds Conference, Annual Conference Banco Central do Brasil*, IBEFA-WEAI Summer Conference, BIS Banks' liquidity in volatile macroeconomic and market environments conference*, 15th Seminar on Financial Stability Issues - IMF & National Bank of Romania
2023: CFTC, Fed Board, Boston Fed, Bank of Canada, HEC Montréal, FMA Applied Finance, NFA Annual Conference, ERMAS, OCC*, EFMA*, IFABS*, FMA Annual conference*, Annual Conference

[1] * presentations by co-authors

of Qatar Centre for Global Banking & Finance (discussant)
2022: 20th Winter School in Mathematical Finance, ASSA, 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, Queen Mary Economics and Finance PhD workshop, Bank of England
2017, 2018: IFABS, GSE Barcelona, FMA European Conference, Tinbergen Institute

Summer/ Winter Schools: Topics in Empirical Finance (Gerzensee, 2023); 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 (main), Stata, MATLAB, Mathematica

Languages: Romanian (native), English (full working proficiency), French (advanced), Dutch, Spanish (limited working proficiency)

Last updated: March 2024