### Angelo Ranaldo Short Curriculum Vitae, August 2015

## Prof. Dr. Angelo Ranaldo

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# **Last Three Appointments**

04/2012 - Today	Professor of Finance & Systemic Risk, University of St. Gallen.
	Member of the Board of the Swiss Institute for Banking & Finance s/bf-HSG and
	of the School of Finance.
12/2004 - 02/2012	Economic Advisor & Member of Senior Management at the Swiss National Bank.
03/2008 - 05/2008	Visiting Senior Economist, Federal Reserve of New York.
Education	

#### Education

1996 – 2000	Doctorate (Dr. rer. pol.), University of Fribourg (Switzerland); Ph.D. program,
	Gerzensee Study Center.
1989 – 1995	Bachelor & Master degrees in Economics & Finance, University L. Bocconi, Italy.

# Selected Papers (out of 24 publications in peer-reviewed journals)

- Mancini, L., A. Ranaldo, J. Wrampelmeyer (2015): "The Euro Interbank Repo Market", Review of Financial Studies, *forthcoming*.
- Karnaukh N., A. Ranaldo, and P Söderlind (2015): "Understanding FX Liquidity", Review of Financial Studies, *forthcoming*.
- Mancini, L., A. Ranaldo, J. Wrampelmeyer (2013): "Liquidity in the Foreign Exchange Market: Measurement, Commonality, and Risk Premiums", *Journal of Finance*, Volume 68 Issue 5, 1805-1841.
- Ranaldo, A., P, Söderlind (2010): "Safe Haven Currencies". Review of Finance 14(3), 385-407.
- Christiansen, C., A. Ranaldo, P. Söderlind (2011): "The Time-Varying Systematic Risk of Carry Trade Strategies". *Journal of Financial & Quantitative Analysis* 46(4), 1107-1125.
- Ranaldo, A. (2004): "Order Aggressiveness in Limit Order Book Markets". *Journal of Financial Markets* 7(1), 53-74.

## **Current Teaching**

- University of St.Gallen; Master and Ph.D. levels.
- University of Zurich and Swiss Finance Institute; Master level.

# Selected press coverage

- "Swiss central bank faces struggle to curb rise of franc", Financial Times, 21 Jan. 2015
- "Swiss Central Bank Credibility Takes Hit With Franc Move", The Wall Street Journal, 20 Jan. 2015
- "Swiss central bank introduces negative interest rates", The Guardian, 18 Dec. 2014.
- "ECB's negative rates experiment will buy time, but brings danger", The Conversation, 16 June 2014.
- www.voxeu.org, column titled "The foreign exchange market: Not as liquid as you may think", 3 Sep. 2012.
- The Economist, "How to Live with an Overvalued Currency", 9 Sep. 2011.
- Neue Zürcher Zeitung (NZZ), "Safe Haven Currencies", 18 Feb. 2008.