CURRICULUM VITAE

CRISTINA FUENTES-ALBERO

<u>cfuentes@economics.rutgers.edu</u> <u>http://econweb.rutgers.edu/cfuentes/</u>

Personal information

Address

Birth: 05/17/1980 Nationality: Spanish Visa status: H1B Dept of Economics, Rutgers U 75 Hamilton St, New Brunswick 08901, NJ

Employment

September 2010-present: Assistant Professor in Economics, Rutgers, The State University of New Jersey

Education

- 2010: PhD in Economics, University of Pennsylvania
 <u>Dissertation Title:</u> "Essays on Financial Frictions, Propagation of Shocks, and Macroeconomic Volatility"
 <u>Advisor:</u> Prof. Frank Schorfheide
 Committee: F. X. Diebold, J. Fernández-Villaverde, U.J. Jermann
- 2006: MA in Economics, University of Pennsylvania
- 2004: DEA (MSc) in Economic Analysis, Universitat de València (Spain),
- 2002: Licenciatura (BA) with distinction in Economics, Universitat de València

Awards and Fellowships

- 2011: Academic Research Council Award, Rutgers University
- 2011: Simon Endowment Research Grant, Rutgers University
- 2008-2010: Bank of Spain fellowship
- 2004-2008: University of Pennsylvania fellowship
- 2004-2006: "la Caixa" fellowship
- 2005: Lawrence Robbins Prize in Economics (awarded to the best performance in the preliminatory exams in economics at UPenn)
- 2003-2004: Pre-doctoral research grant, Regional Government of Valencia (Spain)
- 2003: Academic Efficiency Award, Regional Government of Valencia (Spain)

Publications

• *"Can international environmental cooperation be bought?"* with S. J. Rubio. European Journal of Operational Research, Volume 202, Issue 1, April 2010, 255-264

Research Papers

- "Financial Frictions, the Financial Immoderation, and the Great Moderation"
- "Technology Shocks, Statistical Models, and the Great Moderation"
- "Methods versus Substance: Measuring the Effects of Technology Shocks on Hours" with M. Kryshko, V. Ríos-Rull, R. Santaeulàlia-Llopis, and F. Schorfheide. FRB Minneapolis Staff Report 433. NBER Working Paper No. 15375, CEPR Discussion Paper DP 7474 (*R&R at Journal of Monetary Economics*)
- *"Methods for Computing Marginal Data Densities from the Gibbs Output"* with L. Melosi

Research in progress

• "Effects of Financial Shocks in Real Variables: An Empirical Assessment"

Research interests

Macroeconomics, Applied Econometrics

Professional Activities

- <u>Presentations:</u>
 - 2011: AEA meeting, Midwest Macro Meetings, Workshop on The interaction between monetary policy and financial stability (Norges Bank), 17th Conference on Computing in Economics and Finance, CUNY (scheduled)
 - 2010: Board of Governors, Dallas Fed, St Louis Fed, Bank of Canada, Bank of Spain, Rutgers U, U of Delaware, U Pompeu Fabra, U Carlos III, U de Alicante, U de València, Spanish Stock and Exchange Commission, Spanish Symposium of Economic Analysis
 - o 2009: U Pennsylvania, Bank of Spain, Symposium of Economic Analysis
 - 2008: Board of Governors, U Pennsylvania, Spanish Symposium of Economic Analysis
 - o 2007: University of Pennsylvania, Spanish Symposium of Economic Analysis
- <u>Referee:</u> Journal of Monetary Economics, International Economic Review, Macroeconomic Dynamics, American Economic Review
- <u>Professional affiliations:</u> American Economic Association, CSWEP, Spanish Economic Association, European Economic Association, Econometric Society, Society for Computational Economics
- <u>University Service:</u> Affirmative Action Committee (2011), Executive Committee at the Department of Economics (2011-2012)

• <u>Others:</u> Graduate Economic Society, UPenn, co-chair (2006-2007), Organizer of the Macro Club luncheon, UPenn, Fall 2007

Working experience

- Research:
 - July 2009: Bank of Spain, Visiting Fellow
 - Summer 2008: Board of Governors, CSWEP Fellow
 - Spring 2007-Spring 2008: Research Assistant for Prof. Diebold and Prof. Schorfheide
 - o Fall 2006-Summer 2008: Research Assistant for Prof. Jermann
 - Spring 2006-Summer 2006: Research Assistant for Prof. Krasnokutskaya and Prof. Seim
- Teaching:

• Rutgers, The State University of New Jersey

- Spring 2011: Macroeconomics (graduate)
- Fall 2010: Intermediate Macroeconomic Analysis
- Universitat de Valencia
 - Summer 2011: Mini-course in Bayesian Estimation of DSGE Models
- University of Pennsylvania
 - Spring 2008: Introduction to Microeconomics, Recitation instructor
 - Summer 2007: Introduction to Econometrics, Lecturer
 - Fall 2006,2007: Introduction to Economics for Business, Recitation Instructor
 - Spring 2006, 2007: Macroeconomics II (PhD level), Teaching Assistant
 - Fall 2005: Introduction to Macroeconomics, Recitation Instructor

Languages

Spanish: native. English: fluent. Catalan: fluent.

Computer knowledge

Gauss, Matlab, Eviews, Stata, Fortran90.