

MASSIMILIANO MARZO

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Professore di Economia Politica ed Economics of Financial Markets, presso il Dipartimento di Scienze Aziendali, Università di Bologna

OTHER ACADEMIC POSITIONS

Adjoint Professor of Macroeconomics, School of Advanced International Studies – Bologna Center (SAIS-BC), Johns Hopkins University.

Teaching Activity/Insegnamenti

Economics of Financial Markets (LM in Quantitative Finance)

International Finance (LM in Management)

International Trade (LM in Management)

Introduction to Dynamic Stochastic General Equilibrium models (LM in Economics)

Expertise

Dynamic Macroeconomic Modelling, Finance, Asset Pricing, Portfolio Theory, Volatility analysis for asset allocation, Term structure of Interest Rates.

Research

Volatility in Asset Classes before, during and after the financial turmoil.

DSGE with Heterogeneous Agents

Intertemporal Portfolio Models and Asset Pricing.

Conferences

SED 2017, SCE 2017, SED 2016 and SCE 2017, Società Italiana degli Economisti (various years).

EDUCATION

- Ph.D in Economics, Yale University.
- Ph.D. in Economics, Università di Bologna.
- B.A. in Economics and Business, Università di Bologna.

LANGUAGES

English (spoken and written) – professional level

French (spoken and written) – professional level

PRINCIPAL PUBLICATIONS

- 1) “La Finanziarizzazione è alla base delle recenti dinamiche del prezzo del petrolio?”, *Energia, Rivista Trimestrale sui problemi dell’Energia*, 2015, n.2, pagg. 42-47. (ISSN 0392-7911).
- 2) “Drivers of Demand and Supply in the Euro Interbank Market: the role of ‘Key Players’ during the recent turmoil”, con C. Liberati, P. Zagaglia e P. Zappa, *Financial Markets and Portfolio Management*, 2015, 29, 207-250. DOI 10.1007/s11408-015-0251-7, giugno.
- 3) “Domestic versus international determinants of European Business Cycles: a GVAR Approach”, con M. Boschi e S. Salotti, *Empirical Economics*, 2015, 49, 303-421.
- 4) “Asymmetric information and term lending in the Euro money market: Evidence from the beginning of the turmoil”, with P. Zagaglia, *The Quarterly Review of Economics and Finance*, 2014, n.54, 487-499.