

CONTACT & PERSONAL INFORMATION	<p>Bank for International Settlements Centralbahnplatz 2, 4051 Basel, Switzerland ✉: Iñaki.Aldasoro@bis.org ✉: ji.aldasoro@gmail.com</p>	<p><i>Birth:</i> 18/01/1982 <i>Citizenship:</i> Argentina, Germany <i>Status:</i> Married (two children) ☎: +41 (0)76-350-8683 🌐: aldasoro.me</p>
RESEARCH INTERESTS	<p>Monetary Economics, Banking, Financial Stability, Systemic Risk, Networks in Economics</p>	
EMPLOYMENT HISTORY	<p>Bank for International Settlements, Basel, Switzerland Economist 10/2016 - Present Monetary and Economic Department</p> <p>European Central Bank, Frankfurt am Main, Germany Consultant 09/2015-12/2015, 04/2016-08/2016 European Systemic Risk Board Secretariat</p> <p>Chair in Monetary and Fiscal Policy, Goethe Universität Frankfurt Research Assistant 06/2012-06/2016</p> <p>International Monetary Fund, Washington D.C., United States Intern (Fund Internship Program) 07/2013-09/2013 Statistics Department, Government Finance Division</p> <p>European Central Bank, Frankfurt am Main, Germany Junior Consultant 01/2013-06/2013 Directorate General Financial Stability</p> <p>Bruegel, Brussels, Belgium Research Assistant 09/2009-08/2010</p> <p>Kiel Institute for the World Economy, Kiel, Germany Student Assistant 01/2009-05/2009</p> <p>Melconian & Santangelo Consultores (Economic Consulting), Buenos Aires, Argentina Economist 07/2006-05/2008</p> <p>Fundación de Investigaciones Económicas Latinoamericanas (FIEL) Buenos Aires, Argentina Statistics Assistant 02/2005-06/2006</p>	
EDUCATION	<p>GSEFM, Goethe Universität Frankfurt, Frankfurt am Main, Germany</p> <p>Ph.D. in Economics 09/2010-12/2015</p> <ul style="list-style-type: none"> • Thesis title: <i>Financial stability after the crisis: Essays on interbank networks and prudential regulation</i>. Defended in December 2015, <i>Summa cum Laude</i>. <p>Kiel Institute for the World Economy, Kiel, Germany</p> <p>Advanced Studies Program 08/2008-05/2009</p> <p>University of Buenos Aires, Buenos Aires, Argentina</p> <p>Magíster en Economía (M.Sc. in Economics) 03/2007-03/2011</p> <p>Licenciado en Economía (Licentiate in Economics) 03/2001-07/2006</p>	

- PUBLICATIONS
- Aldasoro, I., Borio, C. and Drehmann, M. (2018) [Early warning indicators of banking crises: expanding the family](#), *BIS Quarterly Review*, pp. 29-45, March.
- Aldasoro, I. and I. Alves (2018). [Multiplex Interbank Networks and Systemic Importance - An Application to European Data](#). *Journal of Financial Stability*, 35, 17-37. Also [BIS WP 603](#).
- Aldasoro, I., D. Delli Gatti and E. Faia (2017). [Bank Networks: Contagion, Systemic Risk and Prudential Policy](#). *Journal of Economic Behavior & Organization*, 142, 164-188. [BIS WP 597](#). Older versions: [CEPR DP10540](#), [CESifo WP 5182](#), [SAFE WP 87](#).
- Aldasoro, I. and E. Faia (2016). [Systemic loops and liquidity regulation](#). *Journal of Financial Stability*, 27, 1-16. Also [SAFE Working Paper n° 29](#).
- Aldasoro, I. and I. Angeloni (2015). [Input-Output-based measures of systemic importance](#). *Quantitative Finance*, 15:4, 589-606. Also [CEPR DP10918](#).
- Aldasoro, I., P. Nunnenkamp and R. Thiele (2010). [Less Aid Proliferation and More Donor Coordination? The Wide Gap Between Words and Deeds](#). *Journal of International Development* . 22, 920-940, Oct. 2010. (Also [Kiel Institute WP 1516](#))
- WORKING PAPERS
- Aldasoro, I., Ehlers, T. and Eren, E. (2018). [Business models and dollar funding of global banks](#), [BIS WP 708](#).
- Aldasoro, I. and Barth, A. (2017). [Syndicated loans and CDS positioning](#), [BIS WP 679](#).
- Aldasoro, I. and Unger, R. (2017). [External financing and economic activity in the euro area - why are bank loans special?](#) [BIS WP 622](#). Also [Bundesbank DP 04/17](#).
- Abad, J., Aldasoro, I., Aymanns, C., D'Errico, M., Fache-Rousová, L., Hoffmann, P., Langfield, S., Neychev, M. and Roukny, T. (2016). [Shedding light on dark markets: first insights into the new EU-wide OTC derivatives dataset](#). [ESRB Occasional Paper 11](#).
- Aldasoro, I. and M. Seiferling (2014). [Vertical Fiscal Imbalances and the Accumulation of Government Debt](#). [IMF WP 14/209](#), November 2014. [SAFE WP 61](#).
- OTHER WORKING PAPERS / WORK IN PROGRESS / PUBLICATIONS
- Aldasoro, I. and Ehlers, T. (2017), [Risk transfers in international banking](#), [BIS Quarterly Review](#), pp 15-22, December.
- Aldasoro, I., Ehlers, T. and Eren, E. (2017), [Can CCPs reduce repo market inefficiencies](#), [BIS Quarterly Review](#), pp. 13-14, December.
- Aldasoro, I., Ehlers, T., Eren, E. and McCauley, R. N. (2017), [Non-US banks' global dollar funding grows despite US money market reform](#), [BIS Quarterly Review](#), pp. 22-23, March.
- Aldasoro, I., A.-C. Hüser and Kok, C. [Contagion accounting \(in progress\)](#).
- Aldasoro, I. and Park, K. [Policy regimes, bank business models and the risk-taking channel of monetary policy \(in progress\)](#).
- Aldasoro, I. and Park, K. [Bank solvency risk and funding costs interactions in a small open economy: the case of Korea \(in progress\)](#).

Contributor to ESRB Occasional Paper 9 *Indirect Contagion: The Policy Problem* (January 2016).

Aldasoro, I., E. Faia, G. Ferrara, S. Langfield, Z. Liu, T. Ota (2016). [Bank liquidity requirements: How to get more bang for your buck](#). Bank Underground blogpost.

Aldasoro, I. and E. Faia. [The Fiscal Compact and Government Debt: One Law, Multiple Statistics](#). SAFE Policy Letter n° 22 (March 2014).

CONFERENCE &
WORKSHOP
PRESENTATIONS

2018: Second FINEXUS conference on [Financial Networks and Sustainability](#) (Zurich), FIRS (*scheduled*)*, Bank of Italy/Bocconi conference on Financial Stability and Regulation, Swiss Winter Conference on Financial Intermediation*

2017: [Frontiers of Finance](#) (London)*, Fourth 4th Bank of Canada-Bank of Spain Workshop on International Financial Markets (Ottawa), First FINEXUS conference on [Financial Networks and Sustainability](#) (Zurich), ECB Money Market Workshop*, European Economic Association annual congress (Mannheim)*, 3rd IWH-FIN-FIRE Workshop on [Challenges to Financial Stability](#) (Halle)*, German Economic Association annual meeting*

2016: [First annual ECB macroprudential policy and research conference](#) (Frankfurt)*, [European Economic Association annual congress](#) (Geneva), [XXV International Rome Conference in Money, Banking and Finance](#), 2nd RiskLab/ESRB/Bank of Finland conference on [Systemic Risk Analytics](#)* (Helsinki)

2015: Banque de France/Federal Reserve of Cleveland conference on [Endogenous Financial Networks and Equilibrium Dynamics: Addressing Challenges of Financial Stability and Monetary Policy](#) (Paris), Banco Central do Brasil/Bank of Finland X Seminar on Risk, Financial Stability and Banking (São Paulo), RiskLab/ESRB/Bank of Finland conference on [Systemic Risk Analytics](#) (Helsinki)

2014: Newton Institute Workshop [Regulating Systemic Risk: a perspective from mathematical modeling](#)* (Cambridge), Bundesbank/DIW Berlin/ESMT/CFS conference [Achieving Sustainable Financial Stability](#) (Berlin), [Financial Risk & Network Theory](#) (Cambridge), [European Economic Association](#) (Toulouse), [Society for Economic Measurement](#) inaugural conference (Chicago), [ECB Macroprudential Research Network \(MaRs\)](#), [Frankfurt Institute for Risk Management and Regulation](#) Workshop

2013: [INET](#) workshop *“Interlinkages and systemic risk”*

* presentations by coauthors

SEMINAR
PRESENTATIONS

2018: ESRB/ECB, Goethe University Frankfurt, Bundesbank

2017: BIS, Goethe University Frankfurt, ESRB/ECB, Stanford SITE*, New York Fed*, Federal Reserve Board*, IMF*, OFR*, RIETI*, Uni St. Gallen*, Japan FSA*, EPFL*

2016: ESRB, Goethe University Frankfurt, Federal Reserve Board, Sveriges Riksbank, BIS, Bank of England

2015: Bundesbank

2013: IMF, Goethe University Frankfurt

* presentations by coauthors

COMPUTER
SKILLS

MS Office- Powerpoint, Microsoft Excel, Microsoft Word; \LaTeX
Econometric Programs: E-Views, Dynare, MATLAB, R, Stata.

LANGUAGE SKILLS *Spanish*: mother tongue. *English*: native or bilingual proficiency. *Portuguese*: basic oral. *German*: intermediate written and oral.

OTHER COURSES & SUMMER SCHOOLS ATTENDED Lake Como School of Advanced Studies Summer School [Complex networks: theory, methods and applications](#), Como, Italy (May 2015)

Ph.D. mini-course on *Financial Network Analysis* taught by Dr. Kimmo Soramäki, [Goethe Universität Frankfurt](#), Frankfurt am Main, Germany (January-February 2013)

Postgraduate course in Econometrics (seminar of the PhD in Economics), Catholic University of Argentina, Buenos Aires, Argentina (September-December 2006)

TEACHING EXPERIENCE [Goethe Universität Frankfurt](#), Frankfurt am Main, Germany

Instructor **September 2012**

- Pre-semester course in Macroeconomics (Ph.D. level)

Teaching Assistant **Summer Semester 2012**

- Teaching assistant to [Prof. Michael Binder](#), *International Money and Finance* (Master level)

[University of Buenos Aires](#), Buenos Aires, Argentina

Teaching Assistant **March-July 2005**

- Teaching assistant to Prof. Pablo Fajfar, *Applied Mathematics for Economists* (Bachelor level)

SCHOLARSHIPS / GRANTS 2015-2018, German Research Foundation (DFG), Priority Program Grant FA 1022/1-2, part of the team of investigators (principal investigator: E. Faia).

2014-2015, Frankfurt Institute for Risk Management and Regulation (FIRM) grant, principal investigator (joint with E. Faia).

2012-2015, German Research Foundation (DFG), Priority Program Grant FA 1221/6-1, part of the team of investigators (principal investigator: E. Faia).

Scholarship for first year PhD studies, [GSEFM](#), [Goethe Universität Frankfurt](#), 2010/2011.

Scholarship for second year PhD studies, [GSEFM](#), [Goethe Universität Frankfurt](#), 2011/2012.

Tuition Fee waiver for [Advanced Studies Program in International Economic Policy Research](#), [Kiel Institute for the World Economy](#), 2008/2009.

REFeree ACTIVITY Journal of Economic Dynamics and Control, Journal of Financial Stability, Journal of Economic Interaction and Coordination, Studies in Nonlinear Dynamics & Econometrics, Journal of Network Theory in Finance, Complexity Economics