

Athanasios Geromichalos
Curriculum Vitae

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Personal: Born: April 20, 1978
Place of Birth: Toronto, Canada
Citizenship: Greek, Canadian
US Green Card

Academic Employment:

July 2017-Present: Associate Professor, Department of Economics, University of California, Davis

July 2009-June 2017: Assistant Professor, Department of Economics, University of California, Davis

Education:

Ph.D. in Economics, University of Pennsylvania, May 2009 (Dissertation Committee: Professor Randall Wright, Chair, Professors Kenneth Burdett, Philipp Kircher, and Andrew Postlewaite)

M.Sc. in Economics, London School of Economics, 2003

B.Sc. and M.Sc. in Economics, Athens University of Economics and Business, 2002

Research Interests: Macroeconomics, Monetary Theory, Search Theory

Teaching Interests: Macroeconomics, Monetary Economics, Financial Economics

Published and Forthcoming Peer-Reviewed Papers:

- “An Over-the-Counter Approach to the FOREX Market”, with Kuk Mo Jung, *International Economic Review*, Forthcoming
- “A tractable Model of Indirect Asset Liquidity”, with Lucas Herrenbrueck, *Journal of Economic Theory*, DOI 10.1016/j.jet.2016.12.009
- “A Search-Theoretic Model of the Term Premium”, with Lucas Herrenbrueck and Kevin Salyer, *Theoretical Economics: A journal of the Econometric Society*, Volume 11, Issue 3, September 2016, 897-935

- Monetary Policy, Asset Prices, and Liquidity in Over-the-Counter Markets, with Lucas Herrenbrueck, *Journal of Money, Credit, and Banking*, Volume 48, Issue 1, February 2016, 35-79
- “Over-the-Counter Trade and the Value of Assets as Collateral”, with Seungduck Lee, J. Lee, and K. Oikawa, *Economic Theory*, Volume 62, Issue 3, August 2016, 443-475
- “Unemployment Insurance and Optimal Taxation in a Search Model of the Labor Market”, *Review of Economic Dynamics*, Vol. 18, Issue 2, April 2015, 365–380
- “Directed Search and the Bertrand Paradox”, *International Economic Review*, Vol. 55, No. 4, November 2014, 1043-1065
- “Asset Liquidity and International Portfolio Choice”, with Ina Simonovska, *Journal of Economic Theory*, Vol. 151, May 2014, 342-380
- “Directed Search and Optimal Production”, *Journal of Economic Theory*, Vol. 147, Issue 6, November 2012, 2303–2331
- “Asset Prices and Monetary Policy”, with Juan Licari and Jose Suarez Lledo, *Review of Economic Dynamics*, Vol. 10, Issue 4, October 2007, 761-779

Working Papers:

- “The Strategic Determination of the Supply of Liquid Assets”, with Lucas Herrenbrueck” (Revision Resubmitted)
- “Monetary Policy and Efficiency in Over-the-Counter Financial Trade”, with Kuk Mo Jung (Submitted for Publication)
- “Information, Liquidity, and Volume of Trade in Over-the-Counter Markets”, with Dillon Carlos, Kuk Mo Jung, and Seungduck Lee
- “The Liquidity Augmented Model of Monetary Aggregates”, with Lucas Herrenbrueck

Honors and Awards:

University of California - Davis

Small Grant in Aid of Research, Spring 2010, Spring 2011, Spring 2012, Spring 2013, Spring 2014, Spring 2015, Spring 2016, Spring 2017

Academic Senate Research Travel Award, Spring 2009 and Spring 2010

University of Pennsylvania

2008 Dean’s Award for Distinguished Teaching by Graduate Students

School of Arts and Sciences Dissertation Completion Fellowship, Fall 2009

London School of Economics

Honorable Prize for excellent performance in the summer course “Mathematical Requirements for Economists”, Fall 2002

Athens University of Economics and Business

Award for Graduation with the 2nd Best Academic Record, Spring 2001

Scholarship and Special Prize from the Hellenic Republic State Scholarships Foundation (IKY) during academic years 1997-98 and 1999-2000

Scholarship and Special Prize from the Hellenic Republic State Scholarships Foundation (IKY) for excellent performance in Pan-Hellenic examinations

Seminar and Conference Organization

Fall 2016: International/Macro Seminar Series, Department of Economics, University of California- Davis (co-organized with Alan Taylor)

Spring 2015: 1st Search, Money, Liquidity, and Finance Workshop for PhD Students, Department of Economics, University of California, Irvine (co-organized with Guillaume Rocheteau)

Spring 2013: 5th Southwest Search and Matching Conference, Department of Economics, University of California- Davis (co-organized with Kevin Salyer)

Fall 2011: 2nd Southwest Search and Matching Conference, Department of Economics, University of California- Santa Cruz (co-organized with Aspen Gorry and Carl Walsh)

Spring 2011: International/Macro Seminar Series, Department of Economics, University of California- Davis

Spring 2010: International/Macro Seminar Series, Department of Economics, University of California- Davis

Spring 2010: International/Macro Lunch Seminar (graduate students’ seminar), Department of Economics, University of California- Davis

Professional Memberships:

American Economic Association, Econometric Society

Professional Activities:

- Article referee for *American Economic Review*, *American Economic Journal-Macroeconomics*, *American Economic Journal-Microeconomics*, *B.E. Journal of Theoretical Economics*, *Canadian Journal of Economics*, *Econometrica*, *European Economic Review*, *Journal of Economic Dynamics and Control*, *Journal of Economic Theory*, *Journal of Monetary Economics*, *Journal of Money, Credit, and Banking*, *Journal of the European Economic Association*, *International Economic Review*, *Macroeconomic Dynamics*, *Review of Economic Dynamic*, *Review of Economic Studies*
- Mentor and supervisor for the College of Liberal and Professional Studies (former College of General Studies) Economics courses, University of Pennsylvania, Summer 2008, Fall 2008, Spring 2009

Invited Presentations (*: presented by co-authors)

2017: 2017 Bank of Canada workshop on Money, Banking, Payments, and Finance, University of California, Irvine (scheduled)

2016: 2016 Chicago FED workshop on Money, Banking, Payments, and Finance, University of California, Davis, University of British Columbia*, Midwest Macro 2016 meetings*, University of Saskatchewan*

2015: Purdue University, 11th World Congress of the Econometric Society*, 2015 St Louis FED workshop on Money, Banking, Payments, and Finance*, WEAI 90th Annual Conference*, Annual Macroeconomics Workshop in Vienna*, Korean Foundation For Advanced Studies*, SKKU International Conference*, Korea University Business School*

2014: University of California- Berkeley, 2014 Summer Workshop on Money and Finance at the Chicago FED, Anniversary Conference for the 25 years since Kiyotaki-Wright: "On Money as a Medium of Exchange"- UC Santa Barbara

2013: 2013 Summer Workshop on Money and Finance at the Chicago FED, 6th Southwest Search and Matching Workshop, Colorado University Boulder, University of California- Irvine, Cal Poly- San Luis Obispo

2012: Money, Banking, and Asset Markets Conference, Wisconsin Business School, 2012 Chicago FED workshop on Money, Banking, Payments, and Finance*, Bank of Canada*,

2011: 1st Southwest Search and Matching Workshop, University of California- Irvine, Federal Reserve Bank of Atlanta, 2011 SED meetings*, 2011 AEA meetings*, UC Santa Barbara*, Wharton*, SCIE International Economics Conference, Princeton*, HKUST*, Midwest International Trade Spring 2011 Meeting*, NYU*

2010: University of California - Santa Cruz, 2010 Search and Matching Conference at Penn, Philadelphia*, Organization of Markets Conference at UC Santa Barbara*, 2010 Chicago FED workshop on Money, Banking, Payments, and Finance*

2009: 2009 Summer Workshop on Money and Finance at the Chicago FED, University of Montreal, CEMFI Madrid, Bank of Canada, University of Melbourne, Kellogg MEDS - Northwestern University, Search and Matching Conference (organized by the University of Pennsylvania and the Philadelphia FED)

2008: Search and Matching Conference (organized by the University of Pennsylvania and the Philadelphia FED)

2007: Search and Matching Conference (organized by the University of Pennsylvania)

University Service:

- Thesis Advisor (co-chair with Prof. Bergin) for Lucas Herrenbrueck (Assistant Professor at Simon Fraser University), Seungduck Lee (Sungkyunkwan University), Dillon Carlos, Christopher Johnson, and Sukjoon Lee
- Thesis co-Advisor for Kuk Mo Jung (Associate Professor at Hanyang University), Gabriel Mathy (American University), Yuan Liu, Christopher Johnson, Dillon Carlos, Tao Liu, and Tian Xia
- Member of the Oral Examination Committee for Phillip Luck, Yuan Liu, William Swanson
- Member of the Graduate Studies Committee, Department of Economics, University of California- Davis (2016-Present)