MARCO MIGUEIS

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PROFESSIONAL EXPERIENCE:

Federal Reserve Bank of Richmond, Baltimore, MD — December 2010 – Present

Financial Economist

Quantitative supervision in the areas of Operational Risk and Allowance for Loan and Lease Losses (ALLL).

Research in bank supervision, with focus in the areas of systemic risk, liquidity risk and operational risk.

Identification and analysis of critical issues relevant to bank supervision.

Fannie Mae, Washington, DC — August 2010 – December 2010

Financial Economist II

Mortgage prepayment modeling.

Duration modeling for mortgage-backed securities.

Massachusetts Institute of Technology, Cambridge, MA

Teaching Assistant

Applied Microeconomics and Public Policy	Spring 2010
Principles of Microeconomics	Fall 2007 & Fall 2008

Universidade Nova de Lisboa, Portugal

Teaching Assistant

Derivatives and Risk Management	Spring 2005
Intermediate Microeconomics	Spring 2005
Investment Theory	Fall 2004 & Fall 2003
Game Theory	Fall 2004
Introductory Microeconomics	Spring 2004 & Fall 2003

EDUCATION:

Massachusetts Institute of Technology, Cambridge, MA — 2010

Ph.D. in Economics

Dissertation: "Essays on Political Economics"

GPA: 4.7/5.0

Universidade Nova de Lisboa, Portugal 2003

B.A. in Economics

GPA: 17/20 (Class Rank: 1)

Citizenship: Portugal **VISA**: H1-B

Languages: Portuguese (native) and Spanish (basic).

RESEARCH:

Working Papers

"The Effect of Political Alignment on Transfers to Portuguese Municipalities" (submitted to *Economics and Politics*).

"Local Government Fiscal Policies: Left-Wing Vs. Right-Wing Portuguese Municipalities"

"Political Alignment and Federal Transfers to the US States"

Work in Progress

"Quantifying Systemic Risk: A Literature Review" (with Sharon Blei).

"Asymptotic Dependence and Systemic Risk" (with Eliana Balla and Ibrahim Ergen).

Policy essays

"Analysis of the European Sovereign Debt Crisis" (with Robert Carpenter, Ibrahim Ergen and Jordan Nott), *Risk Flash,* Federal Reserve Bank of Richmond, July 2011.

"European Bank Stress Tests", (with Ibrahim Ergen and Jordan Nott).

FELLOWSHIPS AND HONORS:

Ph.D. Fellowship from Portuguese Ministry for Science and Technology 2006-2009

Ph.D. Fellowship from Calouste Gulbenkian Foundation 2005

Banco de Portugal Prize, Universidade Nova de Lisboa 2003
Awarded to student with higher graduating GPA.

Democracia e Desenvolvimento Prize, Universidade Nova de Lisboa 2003
Awarded to student with higher graduating GPA.

Unysis Prize, Universidade Nova de Lisboa 2003
Awarded to best student in the Operations Research course.