

Ana Babus

CONTACT DETAILS

Mailing Address	Imperial College London South Kensington Campus SW7 2AZ, London	Phone	+44.20.759.41695
		Email	a.babus@imperial.ac.uk
		Webpage	http://www.anababus.net/

ACADEMIC POSITIONS

Aug 2011 - present	Assistant Professor – Imperial College London
Sep 2010 – July 2011	Postdoc – Bendheim Center for Finance, Princeton University
Sep 2008 – Oct 2010	Research fellow – CFAP University of Cambridge

EDUCATION

2008	PhD in Economics. Erasmus University Rotterdam.
2004	MPhil in Economics. Tinbergen Institute, Amsterdam.
2002	BSc in Economics. Academy of Economic Studies, Bucharest.

FIELDS OF INTEREST

Financial Economics; Game Theory.

RESEARCH

Working Papers

“Endogenous Intermediation in Over-the-Counter Markets”. Working paper Imperial College London, 2012.

“Financial Connections and Systemic Risk” (with Franklin Allen and Elena Carletti). NBER Working Paper No. 16177, 2010. *Forthcoming at the Journal of Financial Economics*.

“The Formation of Financial Networks”. Discussion Paper 06-093, Tinbergen Institute. 2009 (revised).

Publications

“Financial Crises: Theory and Evidence” (with Franklin Allen and Elena Carletti). *Annual Review of Financial Economics*, vol. 1, 97-116, 2009.

“Global Stochastic Properties of Dynamic Models and their Approximations” (with Casper de Vries). *Journal of Economic Dynamics and Control*, vol. 34, 817-824, 2010.

Contributions to Books

“Networks in Finance” (with Franklin Allen). In P. Kleindorfer and J. Wind (ed.) *Network-based Strategies and Competencies*. 2009.

“Contagion Risk in Financial Networks”. In Klaus Liebscher (ed.) *Financial Development, Integration and Stability*. Edward Elgar, 423. 2006.

TEACHING

- Investments. MSc course Imperial College London (2012).
- Advanced Portfolio Management. MSc course Imperial College London (2012).
- Banking. MSc course Imperial College London (2012).
- Fixed Income: Models and Applications. MFin course Princeton University (2010).
- Money and Banking. Undergraduate course Princeton University (2010).

VISITING POSITIONS

June 2010	Visiting researcher – Paul Woolley Centre, LSE
April 2010 – June 2010	Visiting researcher – Ente Einaudi Institute for Finance
March 2009 – May 2009	Visiting researcher – The Wharton School, University of Pennsylvania
May 2008 – Aug 2008	Visiting researcher – New York University
July 2007 – Sept. 2007	Visiting researcher – University of Mannheim
Nov 2006 – June 2007	Visiting researcher – GREQAM, University of Aix-Marseille

GRANTS AND AWARDS

Marie Curie Early Stage Fellowship for a three-month visit at the University of Mannheim, 2007.
Marie Curie Early Stage Fellowship for a six-month visit at GREQAM, Marseille, 2007.
Dutch Science Foundation (NWO) travel grant to visit at GREQAM, Marseille, 2006.
Tinbergen Institute MPhil scholarship, Amsterdam, 2002-2003.

PAPER PRESENTATIONS

Seminars and Invited talks

2011: Brown, BU, Copenhagen Business School, Fed Board, Imperial College London, Toulouse School of Economics, UCL, VU Amsterdam.
2010: Princeton, LSE, NYU, ECARES – Brussels, EIEF, EUI.
2009: Wharton; Princeton University; Stockholm School of Economics; University of Amsterdam; Bank of England; Workshop on Incentive Compatible Financial Regulations – Amsterdam.
2008: University of Amsterdam; Fed New York; University of Cambridge.
2007: Bank of Portugal conference on “Bank Competition: Financial Stability and Regulatory Implications”; University of Alicante; GREQAM – Marseille.

Conferences and Workshops

2011: Workshop on Networks and the Global Economy – Brown, Bank of Canada Workshop on Financial Institutions, SED.
2010: NBER Risk Meeting, Duke – UNC Asset Pricing Conference, WFA Meeting, ESSFM Gerzensee.
2009: NBER Summer Institute; WFA Meeting; North American Econometric Society Meeting; Cambridge Finance – Wharton Workshop; FIRS Conference; SAET Conference.
2008: Princeton – Cambridge Conference; GAMES 2008; CIBIF Conference on “Integrating micro- and macroeconomic perspectives on financial stability”.
2007: EEA Congress; MERSS Summer School in Experimental Economics (University of Mannheim); Coalition Theory Network Workshop (CORE).
2006: Sixth Villa Mondragone Workshop in Economic Theory and Econometrics; Summer School on Rationality, Social Learning and Complexity (Aix-en-Provence); Stony Brook Conference on Game Theory; Fifth Workshop on Networks in Economics and Sociology (Utrecht University).

REFEREEING

Economic Journal; Games and Economic Behavior; JEEA; International Journal of Central Banking; International Review of Finance; Management Science; QJE; RED; RFS; Science.