

# **FABRIZIO CASALIN**

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My research interests are in the fields of macroeconomics, finance, and applied econometrics, where I published on several topics like the functioning of equity, bond, and foreign exchange markets, public debt sustainability, and unconventional monetary policies. Previously, I held positions of Assistant Professor at the University of Leicester, the University of Middlesex, and the University of Newcastle, and Associate Professor at the Catholic University of Lille.

## **APPOINTMENTS**

2023-present: RTDB in Economics, Department of Economics and Management (DiSEI), University of Eastern Piedmont

2018-2023: ASSOCIATE PROFESSOR of Finance, IESEG School of Management, Université Catholique de Lille

2008-2018: ASSISTANT PROFESSOR of Finance, Business School, University of Newcastle

2007-2008: ASSISTANT PROFESSOR of Economics, Department of Economics, Middlesex University Business School

2005-2007: ASSISTANT PROFESSOR of Economics, Department of Economics, University of Leicester

## **EDUCATION**

2009: PG Certificate in Higher Education (PGCertHE), University of Middlesex, London, UK

2009: PhD in Economics, University of Milan – Bicocca (DEMS), Milan, Italy

2002: MPhil in Monetary Economics & Finance, University of Glasgow, Glasgow, UK

1999: BSc Economics, University of Milan – Bicocca, Milan, Italy

## **PUBLICATIONS**

Casalin F, Cerniglia F, Dia E, Stock-flow adjustments, public debt management and interest costs, *Economic Modeling*, 129, 106531.

Sleibi Y., Casalin F., Fazio G., (2023) Unconventional monetary policies and credit co-movement in the Eurozone, *Journal of International Financial Markets, Institutions and Money* (85), 101779.

Alles A., Casalin F., (2022) Factor Investing: Diversifying Across Factor Tilts and Allocation Strategies, *Emerging Markets Review* (52), 100906.

Casalin F., Dia E., Hughes Hallet A., (2020), Public debt dynamics with tax revenue constraints, *Economic Modelling*, 90(1), 501-515

Sleibi J., Casalin F., Fazio G., (2020), Bank-specific shocks and aggregate leverage: Empirical evidence from a panel of developed countries, *Journal of Financial Stability*, 49(1), 1-14

Aladesanmi O., Casalin F., Metcalf H., (2019), Stock market integration between the UK and the US: Evidence over eight decades, *Global Finance Journal*, 41, 32 - 43

Casalin F., Dia E., (2019), Information and reputation mechanisms in auctions of remanufactured goods, *International Journal of Industrial Organization*, 63(1), 185 - 212

Roodbar B., Metcalf H., Casalin F., (2019), Trading European Central Bank rumours on the EUR-USD exchange rate market, *International Review of Financial Analysis*, 61, 53-70

Phantratanamongkol S., Casalin F., Pang G., Sanderson J., (2018), The price-volume relationship for new and re-manufactured smartphones, *International Journal of Production Economics*, 199, 78-94

Casalin F., (2017), Determinants of holiday effects in mainland Chinese and Hong Kong markets, *China Economic Review*, 49, 45-67

Casalin F., Pang G., Maioli S., Cao T., (2017), Inventories and the concentration of suppliers and customers: Evidence from the Chinese manufacturing sector, *International Journal of Production Economics*, 193, 148-159

Casalin F., (2015), Size and power of tests based on Permanent-Transitory Component Models, *International Review of Financial Analysis*, 47, 142-153

Casalin F., Dia E., (2015), The dynamic interrelation between external finance and bank credit, *Applied Economics*, 48(3), 1-17

Casalin F., Pang G., Papagiannidis S., Muyltermans L., Tse Y. K., (2015), Price determinants for re-manufactured electronic products: A case study on eBay UK, *International Journal of Production Research*, 53, 1-18

Casalin F., Dia E., (2014), Adjustment costs, financial frictions and aggregate investment, *Journal of Economics and Business*, 75, 60-79

Casalin F., (2013), Testing the expectations hypothesis of the term structure with Permanent-Transitory Component Models, *Journal of Banking & Finance*, 37, 3192-3203

Casalin F., Dia E., (2013), Security issuance and the business cycle, *Economics Bulletin*, 33(3), 1751-1761

Casalin F., Dia E., (2009), Financial Market Volatility and Primary Placements, *Economics Letters*, 105, 284-286

## **PHD COMPLETIONS**

Supervision of six PhD candidates (4 awarded with full scholarships) in Economics & Finance at Newcastle University Business School (see Annex):

- Andrew URQUHART Title: An empirical analysis of the AMH with investor sentiments under extreme circumstances
- Fengyuan SHI Title: Financial Contagion
- Olalekan ALADESANMI Title: An empirical estimation of stock return dynamics in developed, emerging, and frontier markets
- Baback ROODBAR Title: An intraday examination of the role of priors in the price discovery process
- Supanan PHANTRATANAMO HGKOL Title: Price dynamics, profit potential, and cannibalization effect of remanufactured smartphones: An empirical study using eBay data.
- Jacoub SLEIBI Title: Essays in banking, credit, and the macro-economy

## **TEACHING**

- Macroeconomics (23-present University of Eastern Piedmont)
- Monetary Economics (23-present University of Eastern Piedmont)
- International Finance (18-23 IESEG School of Management)
- Financial Markets (18-23 IESEG School of Management)
- Financial Risk Management (21-23 IESEG School of Management)
- Financial Econometrics (18-23 IESEG School of Management)
- Time-Series Econometrics (20-23 IESEG School of Management)
- Banking (08-18 University of Newcastle, 20-23 IESEG School of Management)
- Investment Management (08-18 University of Newcastle, 18-20 IESEG School of Management)
- Central Banking (08-15 University of Newcastle)
- Corporate Finance (08-15 University of Newcastle)
- Financial Markets & Institutions (05-07 University of Leicester)
- Introductory Econometrics (05-07 University of Leicester)
- Quantitative Methods for Economics (05-07 University of Leicester)

## **MANAGEMENT AND LEADERSHIP**

2020 - Qualification as FULL PROFESSOR of Political Economy - Italian Ministry of University and Education.

2015 – present: ADJUNCT STAFF at the University of Glasgow (Adam Smith Business School).

2017-2018: EXTERNAL EXAMINER for a suite of Economics/Finance modules at Xi'an Jiaotong-Liverpool University (XJTLU).

2012 – 2018: PROGRAMME DIRECTOR for MSc Banking & Finance at University of Newcastle (160+ students).

2016– 2018: PROGRAMME DIRECTOR for MSc Banking & Finance at the University of Newcastle-London Campus (20+ students).

2010 – 2012: SENIOR TUTOR for a suite of UG programs in Economics at the University of Newcastle (250+ students).

2009 - Fellow of the Advance Higher Education Academy

2021 – Fellow of Rimini Centre for Economic Analysis (RCEA)

2021 – Fellow of the European Centre of European Studies (CEfES)

## **CONFERENCES**

- Workshop in Quantitative Finance, Department of Statistics and Mathematics, University of Palermo, January 27 – 29<sup>th</sup>, 2010, Palermo, Italy.
- Scottish Economic Society Conference 2010, April 12 – 14<sup>th</sup>, Perth, Scotland.
- Irish Economic Association Conference, Belfast, April 23- 25<sup>th</sup> 2010.
- First World Conference in Finance, Viana do Castelo, Portugal, May 26 – 28<sup>th</sup> 2010.
- 43<sup>rd</sup> MMF Conference, University of Birmingham, 15-17<sup>th</sup> Sept 2011.
- 72nd International Atlantic Economic Conference, Washington, 20-23<sup>rd</sup> Oct 2011.
- 5th CSDA International Conference on Computational and Financial Econometrics, 17-19<sup>th</sup> Dec 2011, University of London, UK.
- Visiting Researcher, Università degli Studi di Milano – Bicocca, DEMS, Oct 2012 – Jan 2013.
- EBES 2013 Rome Conference held at the Faculty of Economics of La Sapienza University of Rome, Italy, January 11-13<sup>th</sup> 2013.
- RCEA Workshop on Time Series Econometrics, Rimini, June 27-28<sup>th</sup> 2013.
- 2013 Surrey-Fordham Conference on “Banking, Finance, Money and Institutions: The Post Crisis Era”, University of Surrey, 2<sup>nd</sup> and 3<sup>rd</sup> Nov 2013.
- Seminar given to Dept of Economics, University of Milan – Bicocca, 11<sup>th</sup> Dec 2013.
- 46<sup>th</sup> MMF Conference, Durham University Business School, 17-19<sup>th</sup> Sept 2014.
- RCEA Macro-Money-Finance workshop, Rimini, 18-19<sup>th</sup> May 2015.
- 9<sup>th</sup> CSDA International Conference on Computational & Financial Econometrics, University of London, 12 – 14<sup>th</sup> Dec 2015.
- European Economics & Finance Society (EEFS) Conference, Amsterdam, 16 – 19<sup>th</sup> June 2016.
- Visiting Researcher, Università degli Studi di Milano – Bicocca, DEMS, Oct 2016 – Jan 2017.
- Behavioural Finance Workshop Group, Queen Mary University, London, 12 – 13<sup>th</sup> June 2017.
- 24<sup>th</sup> International Conference on Macro Analysis & International Finance (Crete 2021),
- 10<sup>th</sup> International Conference on Financial Engineering & Banking Society (Lille, 2021).
- 12<sup>th</sup> International Conference on Financial Engineering & Banking Society (Crete, 2023).
- 39<sup>th</sup> International Symposium on Money, Banking, and Finance (Lille, 2023)

### **ACADEMIC SERVICES**

Referee for the Journal of Banking & Finance (2), Socio-Economic Journal, International Review of Economics, Economic Bulletin (4), International Review of Economics & Finance, Applied Economics (4), International Review of Financial Analysis, International Journal of Production Economics, International Journal of Production Research (2), Panoeconomicus (3), Economia Politica, Research in International Business and Finance, The European Journal of Finance.

March 2013: INTERNAL EXAMINER for a PhD thesis in Economics (Hanxiong Zhang), Newcastle University Business School (UK).

Feb. 2016: EXTERNAL EXAMINER for a PhD thesis in Economics (Sisir Ramanan), Adam Smith Business School, University of Glasgow (Scotland).

March 2018: INTERNAL EXAMINER for a PhD thesis in Economics (Yuanyu Yang), Newcastle University Business School (UK).

Nov 2022: EXTERNAL EXAMINER for a PhD thesis in Economics (Marco Rispoli), DEMS, University of Milan - Bicocca (Italy).

18/01/2024