FABRIZIO CASALIN

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https://orcid.org/0000-0001-8886-1558

APPOINTMENTS

2026-present: ASSOCIATE PROFESSOR of Economics, University of Eastern Piedmont, Italy

2023-2026: RTDB in Economics, University of Eastern Piedmont, Italy

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

2008-2018: ASSISTANT PROFESSOR of Finance, University of Newcastle, UK

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

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

EDUCATION

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

2009: PhD in Economics, Università degli Studi di Milano-Bicocca, Italy

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

1999: BSc in Economics, Università degli Studi di Milano-Bicocca, Italy

PUBLICATIONS

Casalin F., Fazio G., Sleibi Y., (2026) Global shocks and the debt-growth nexus, Economic Inquiry, 64(2), 748 – 767

Casalin F., Cerniglia F., Dia E., (2023) 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., Muyldermans 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

ARTICLES SUBMITTED

Aladesanmi O., Casalin F., Lau Chi Keung, (2025), The common dynamics of volatility transmission, correlation, and hedging, Journal of Policy Modeling, submitted March 2025.

TEACHING

Macroeconomics (23–present, University of Eastern Piedmont)
Monetary Economics (23–present, University of Eastern Piedmont)
International Finance (18-23 IESEG School of Management)
Time-series Econometrics (20-23 IESEG School of Management)
Financial Markets (18-23 IESEG School of Management)
Financial Risk Management (20-23 IESEG School of Management)
Financial Econometrics (18-23 IESEG School of Management)
Portfolio Analysis (18-20 IESEG School of Management)
Research Methods in Economics & Finance (18-20 IESEG School of Management)
Banking (08-18 University of Newcastle, 20-23 IESEG School of Management)
Investment Management (08-18 University of Newcastle)
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)

PHD COMPLETIONS

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

- 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 PHANTRATANAMOHGKOL Title: Price dynamics, profit potential, and cannibalization effect of remanufactured smartphones: An empirical study using eBay data.

- Yacoub SLEIBI Title: Essays in banking, credit, and the macro-economy

MANAGEMENT AND LEADERSHIP

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

2015 – 2022: ADJUNCT STAFF, Adam Smith Business School, University of Glasgow

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 the University of Newcastle

2010 – 2012: SENIOR TUTOR for a suite of UG programs in Economics at the University of Newcastle

2009 - Fellow of the 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 – 29th, 2010, Palermo, Italy.
- Scottish Economic Society Conference 2010, April 12 – 14th, Perth, Scotland.
- Irish Economic Association Conference, Belfast, April 23- 25th 2010.
- First World Conference in Finance, Viana do Castelo, Portugal, May 26 – 28th 2010.
- 43rd MMF Conference, University of Birmingham, 15-17th Sept 2011.
- 72nd International Atlantic Economic Conference, Washington, 20-23rd Oct 2011.
- 5th CSDA International Conference on Computational and Financial Econometrics, 17-19th Dec 2011, University of London, UK.
- Visiting Researcher, Universita 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 11-13th 2013.
- RCEA Workshop on Time Series Econometrics, Rimini, June 27-28th 2013.
- 2013 Surrey-Fordham Conference on "Banking, Finance, Money and Institutions: The Post Crisis Era", University of Surrey, 2nd and 3rd Nov 2013.
- Seminar given to Dept of Economics, University of Milan – Bicocca, 11th Dec 2013.
- 46th MMF Conference, Durham University Business School, 17-19th Sept 2014.
- RCEA Macro-Money-Finance workshop, Rimini, 18-19th May 2015.
- 9th CSDA International Conference on Computational & Financial Econometrics, University of London, 12 – 14th Dec 2015.
- European Economics & Finance Society (EEFS) Conference, Amsterdam, 16 – 19th June 2016.
- Visiting Researcher, Universita degli Studi di Milano – Bicocca, DEMS, Oct 2016 – Jan 2017.

- Behavioural Finance Workshop Group, Queen Mary University, London, 12 – 13th June 2017.
- 24th International Conference on Macro Analysis & International Finance (Crete 2021),
- 10th International Conference on Financial Engineering & Banking Society (Lille, 2021).
- 12th International Conference on Financial Engineering & Banking Society (Crete, 2023).
- 39th International Symposium on Money, Banking, and Finance (Lille, 2023)

ACADEMIC SERVICES

Referee for Applied Economics (4), Journal of Macroeconomics (5), Journal of Banking & Finance (2), Economic Bulletin (4), International Journal of Production Research (2), Panoeconomicus (3), Socio-Economic Journal, International Review of Economics, International Review of Economics & Finance, International Review of Financial Analysis, International Journal of Production Economics, Economia Politica, Annals of Operations Research, Research in International Business and Finance, The European Journal of Finance, International Economics & Economic Policy, Journal of International Money & Finance.

March 2013: INTERNAL EXAMINER for a PhD thesis in Finance (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 Finance (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).

Apr 2023: EXTERNAL EXAMINER for a PhD thesis in Economics (Keaoleboga Mncube), Department of Economics, University of Pretoria (South Africa).

28/09/2026