

FRANCESCA BRUSA

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RESEARCH INTEREST

Asset Pricing, Financial Economics, International Finance, Labour Macroeconomics

EDUCATION

- Since 2012 **University of Oxford, Saïd Business School, United Kingdom**
Doctor of Philosophy in Financial Economics, May 2016 (expected)
Advisor: Tarun Ramadorai
- 2010-2012 **University of Oxford, Department of Economics, United Kingdom**
Master of Philosophy in Economics
Advisor: Janine Aron
- 2007-2009 **Bocconi University, Italy**
Master of Science in Economics (110/110 *cum laude*)
Advisor: Carlo Ambrogio Favero
- 2009 **University Van Amsterdam**
Erasmus Exchange Program
- 2004-2007 **Bocconi University, Italy**
B.A. in Economics (110/110 *cum laude*)

RESEARCH

Discounting Human Wealth: Unemployment Risk Or Employment Insurance?

Job Market Paper, November 2015

Presentations: Saïd Business School, Oxford, 2015

The International CAPM Redux, November 2014

Joint with Tarun Ramadorai and Adrien Verdelhan

Presentations: Global Research Forum International Macroeconomics and Finance Conference, Federal Reserve Board, 2014; Saïd Business School, University of Oxford, Oxford, 2014; Oxford-Man Institute of Quantitative Finance, Oxford, 2014; Lunch Seminar at University of Amsterdam,

2015; Annual Conference in International Finance at Copenhagen Business School, 2015; 8th Annual Society For Financial Econometrics (SoFiE) Conference, Aarhus, 2015; NBER Conference SI 2015 International Asset Pricing, Boston, 2015; European Financial Association Meetings, Wien, 2015; European Economic Association Meeting, Mannheim, 2015

One Central Bank To Rule Them All

Joint with Pavel Savor and Mungo Wilson, September 2015

Presentations: Board of Governors of the Federal Reserve System, Washington D.C, 2015.; Washington State University (Carson), 2015; Deutsche Bank 3rd Annual Global Quantitative Strategy Conference, New York City, 2015

Carry Trades and Exchange Rate Volatility: A TVAR Approach

M.Phil. thesis, June 2012

Presentations: University of Oxford, Oxford; Oxford-Man Institute of Quantitative Finance, Oxford; Bank of Italy, Rome

DISCUSSIONS

Information Flows in Dark Markets: Dissecting Customer Currency Trades

by L. Menkhoff, L. Sarno, M. Schmeling and A. Schrimp

European Financial Association Meetings, August 2013

Switching Risk Off: FX Correlation and Risk Premia

by A. Beber, M.W. Brandt and J. Cen

ECB-Bank of Italy FX Workshop, December 2013

ACADEMIC INFORMATION

Affiliation	Oxford Man-Institute of Quantative Finance Eagle House, University of Oxford, Walton Well Rd, Oxford OX2 6ED
Teaching Assistant	Asset Pricing, Graduate, 2012-present Master in Financial Economics (MFE), Saïd Business School Asset Management, MBA, 2012-present Saïd Business School Financial Econometrics, Graduate, 2009-2010 Master of Science in Finance, Bocconi University
MOOCS Training	Asset Pricing by J. Cochrane (Coursera) Statement of Accomplishment with Distinction, December 2013

Conference Committee	Winter Doctoral Conference, 2015 Saïd Business School
Fellowships and Grants	Oxford Man-Institute of Quantative Finance, Doctoral Scholarship, 2015 SBS Foundation, Doctoral Scholarship, 2014 Oxford Man-Institute of Quantative Finance, Doctoral Scholarship, 2012-2013 Fondazione Luigi Einaudi, Master of Philosophy 1 st year Grant, 2010 Sponsored by <i>Compagnia di San Paolo</i>
Award	Economics Undergraduate Theses Award “Angelo Costa” (XIV th edition)
Skills	Languages: Italian native speaker, fluent in English, basic in German Programming: Matlab Software: LaTeX, Microsoft Office, EViews

WORK EXPERIENCE

July 2011 - Sep 2011	Bank of Italy, Rome Economics, Research and Internationals Area
July 2008 - Jan 2009	Banca Aletti, Milan Research Office: Macroeconomics and Strategy Division

ACADEMIC REFERENCES

Professor Tarun Ramadorai
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Associate Professor Adrien Verdelhan
MIT Sloan School of Management
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