# José L. Fillat

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| **Work Experience** | September 2008 - | Federal Reserve Bank of Boston; Supervision, Regulation and Credit,<br>• Financial Economist. |
| | Spring 2008 | University of Chicago, Department of Economics<br>• Lecturer. |
| | June 2000 - September 2000 | Universitat Pompeu Fabra, Center on Economics and Health, Spain,<br>• Research Assistant at Research. |
| | June 1999 - October 1999 | Banca Catalana (BBVA Group), Spain,<br>• Banking Analyst. |

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| **Research Interest** | Finance, Asset Pricing, Portfolio Choice, Macroeconomics, International Finance, Real Estate, Banking. |

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| **Education** | June 2008 | Ph.D. in Economics, University of Chicago. |
| | June 2003 | M.A. in Economics, University of Chicago. |
| | June 2001 | M.Sc. in Economics, with Honors, Universitat Pompeu Fabra, Barcelona, Spain. |
| | June 2000 | B.A. in Economics, Universitat Pompeu Fabra, Barcelona, Spain. |

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| **Academic Awards** | September 2006 - July 2007 | Margaret G. Reid Memorial Fund Dissertation Fellowship, University of Chicago. |
| | 2005 | Prize for the best paper of the XIII Foro de Finanzas at the Bank of Spain, for the paper GMM Estimation of an Asset Pricing Model with Habit Persistence with Hugo Garduño, Madrid, Spain. |
| | September 2002 - July 2006. | Fellowship for studies abroad, Fundación Rafael del Pino, Spain. |
| | September 2000 - June 2002 | Universitat Pompeu Fabra Fellowship for M.Sc in Economics, Spain. |

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| **Professional Awards** | December 2010 | Certificate of Excellence in recognition to valuable contributions to the Federal Reserve Bank of Boston |
| **Speaking Engagements** | 2011 | AFA Annual Meetings, Denver; Housing Urban Macro Labor meetings, Chicago Fed; System Committee on International Economic Analysis, Atlanta Fed; Risk Quantification Forum, OCC; OpRisk USA on Stress Test and Operational Risk, NY; OpRisk Europe, Risk Magazine London; Operational Risk Modeling, NY. |
| | 2010 | Boston University School of Business, University of California at Santa Cruz, AFA Annual Meetings, World Congress of the Econometric Society, Society of Economic Dynamics. |
| | 2009 | Federal Reserve Bank of Boston, University of California Berkeley, Boston University Economics, Boston University School of Business, AEA Annual Meetings, WFA-Real Estate Symposium. |
| | 2008 | University of California at Berkeley, Saïd Business School at University of Oxford, ECB, Banco de España, Universidad Carlos III, Federal Reserve Bank of Boston, Federal Reserve Bank of New York, NERA, Cornerstone Research, University of Chicago, Universitat Pompeu Fabra, Society of Economic Dynamics. |
| | Pre 2008 | Midwest Economics Association, Minneapolis, March 2007.<br>Conference XIII Foro de Finanzas organized by the Bank of Spain, Madrid, November 2005.<br>Conference of the Latin American Association of Law and Economics in University of California at Berkeley, April 2005. |
| **Professional Affiliations** | Member of the American Economic Association, American Finance Association, Econometric Society.<br><br>Referee for The Journal of Political Economy, Review of Financial Studies, Journal of International Money and Finance, Economic Inquiry. | |
| **Working Papers** | *Risk, Returns, and Multinational Production*, with Stefania Garetto (Boston University).<br>Under revision – Econometrica.<br><br>*Optimal Portfolio Choice with Predictability in House Prices and Transaction Costs*, with Stefano Corradin (ECB) and Carles Vergara-Alert (IESE).<br>Under revision – Review of Financial Studies | |

*Evidence on Housing Price Predictability*, with Stefano Corradin (ECB) and Carles Vergara-Alert (IESE).

*Multinational Banks*, with with Stefania Garetto (Boston University).

*Addressing the Pro-cyclicality of Capital Requirements with a Dynamic Loan Loss Provision System* with Judit Montoriol-Garriga, QAU Working Paper 10-4.

*Housing as a Measure for the Long-Run Risk in Asset Pricing*, University of Chicago, 2008.

*GMM Estimation of an Asset Pricing Model with Habit Persistence*, with Hugo Garduño, University of Chicago, 2005.

*Fiscal Federalism and Endogenous Growth*, University of Chicago, 2005.

*Habits meet Limited Participation*, University of Chicago, 2004.

*Beyond Habits: An Empirical Investigation*, joint with Hugo Garduño, University of Chicago, 2004.

Networks and International Trade, University of Chicago, 2003.