

January 2007

Sébastien Wälti

Department of Economics, Trinity College Dublin
Dublin 2, Ireland

Tel: +353 1 8961041; Fax: +353 1 6772503

<http://www.tcd.ie/economics/staff/waltis>, waltis@tcd.ie

PERSONAL INFORMATION

Born on 16 May 1974, Swiss citizen, married, no children. Languages: French, English, German.

CURRENT POSITION

Lecturer in Economics, Trinity College Dublin (September 2004-present).

EDUCATION

Graduate Institute of International Studies, Geneva, Switzerland (2000-2004)

Ph.D. in Economics under the supervision of Prof Charles Wyplosz.

Thesis title: Three essays on contagious financial crises, financial markets, and exchange rate regimes.

Study Center Gerzensee, Gerzensee, Switzerland (2002-2004)

Advanced doctoral courses in microeconomics (taught by Klaus Schmidt, Jean-Charles Rochet, Mathias Dewatripont and David Martimort; grade: 5/6) and macroeconomics (taught by Robert G. King, Sergio Rebelo and Jordi Gali; grade: 6/6).

Graduate Institute of International Studies, Geneva, Switzerland (1998-2000)

Master in international relations with specialisation in international economics.

Dissertation title: Contagious currency crises and financial crises: a survey and some new empirical evidence.

University of Sussex, Brighton, United Kingdom (1997-1998)

Erasmus student.

Research project: Purchasing power parity in the long run.

Certificate of Proficiency in English.

University of Neuchâtel, Neuchâtel, Switzerland (1994-1998)

Undergraduate studies in economics with distinction.

Dissertation title: Currency crises: theories, contagious effects and empirical evidence.

CURRENT TEACHING

Intermediate Economics, second-year undergraduate course, macroeconomics module.

Economic Analysis, third-year undergraduate course, macroeconomics module.

European Economy, third-year undergraduate course, monetary module.

Economics of Securities Markets, fourth-year undergraduate course, module in empirical finance.

Macroeconomics, MSc in Economics, first quarter.

Research Topics, MSc in Economics, presentation.

Introduction to Social Science, presentation on European integration issues.

RESEARCH

Interests

International macroeconomics, international finance, exchange rate regimes, fiscal policy, monetary policy.

Publications

The euro and financial integration (with Philip Lane), in Cobham, D. (ed), *The Travails of the Eurozone: Economic Policies, Economic Developments*, Palgrave, January 2007

Submitted papers (available on my webpage)

Women and budget deficits (with Signe Krogstrup), September 2006.

Stock market synchronisation and monetary integration, June 2006.

Testing for financial contagion: comparing limited and full-information methods, June 2006. Older versions: FAME Research Paper 92, HEI Working Paper 04/2003. Featured in "Wie Finanzmärkte mit Schocks fertig werden", *Neue Zürcher Zeitung*, 20th March 2004, and in "Crises financières: les effets de contagion des marchés", *Supplément Haute Finance AGEFI*, Winter 2004.

Working papers (available on my webpage)

Recovering from bond market distress: domestic policies and IMF programs (with Ghislaine Weder), November 2006, manuscript.

The duration of fixed exchange rate regimes, August 2005, Trinity Economic Paper 18, IIS Discussion Paper 96.

Contagion and interdependence among Central European economies: the impact of common external shocks, January 2003. NCCR Finrisk Working Paper 48, HEI Working Paper 02/2003.

Ongoing research

Exchange rate regimes as real options: theory and empirics.

The endogeneity of budget deficits and fiscal rules (joint with Signe Krogstrup).

AWARDS AND FINANCIAL SUPPORT

Teaching assistantships in international macroeconomics (Prof H. Genberg, Prof A. Swoboda, Prof C. Wyplosz), microeconomics (Prof H. Kierzkowski), international trade (Prof R. Baldwin) and econometrics (Prof J. Cuddy), at the Graduate Institute of International Studies, October 1999-September 2002.

Doctoral Research Award in Asset Management granted by the International Center for Financial Asset Management and Engineering (FAME), October 2002-July 2003.

Participant in the project *Macro risks, systemic risks and international finance* of the National Centre of Competence in Research "Financial Valuation and Risk Management", October 2002-August 2004.

Grant from the Start-up Fund for New Lecturers, Trinity College Dublin, October 2005-September 2006.

SUMMER COURSES

“Understanding Currency Crises”, taught by Giancarlo Corsetti and Philippe Bacchetta, Study Center Gerzensee, August 2001.

“International Macroeconomics”, taught by Assaf Razin, Study Center Gerzensee, July 2002.

“Asset prices and the Macroeconomy”, taught by Urban Jermann and Amir Yaron, Graduate Institute of International Studies, March 2003.

“Financial Crises and Globalization”, taught by Michael Bordo, Study Center Gerzensee, July 2003.

“Identification in Macroeconomics”, taught by Roberto Rigobon, Graduate Institute of International Studies, June 2004.

“Open Economy Macroeconomics”, taught by Eric van Wincoop, Study Center Gerzensee, August 2004.

OTHER PROFESSIONAL ACTIVITIES

Research Fellow, Euro Area Business Cycle Network (EABCN).

Research Associate, Institute for International Integration Studies, Trinity College Dublin.

Member of the American Economic Association.

Member of the Econometric Society.

Member of the Swiss Society of Economics and Statistics.

Patron, Student Economic Review, Trinity College Dublin.

Organiser of the brown-bag seminar, Trinity College Dublin, September 2004-present.

Supervision of undergraduate and master dissertations, Trinity College Dublin, September 2004-present.

Supervision of postgraduate students, Trinity College Dublin, October 2006-present.

REFERENCES

Prof Charles Wyplosz
Graduate Institute of International Studies
Avenue de la Paix 11A
CH-1202 Geneva
Switzerland
+41 22 9085946, wyplosz(at)hei.unige.ch

Prof Hans Genberg
Graduate Institute of International Studies
Avenue de la Paix 11A
CH-1202 Geneva
Switzerland
+41 22 9085928, genberg(at)hei.unige.ch

Prof Roberto Rigobon
Sloan School of Management
Massachusetts Institute of Technology
50 Memorial Drive
Cambridge, MA 02142-1347
United States
+1 617 2588374, rigobon(at)mit.edu

Prof Philip Lane
Department of Economics and
Institute for International Integration Studies
Trinity College Dublin
Dublin 2
Ireland
+353 1 8962259, plane(at)tcd.ie