

ALESSANDRO CITANNA
Professor of Economics
Yeshiva University
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EDUCATION

| | |
|---|------|
| Ph.D. in Economics University of Pennsylvania, Philadelphia, PA | 1995 |
| Laurea in Economics and Social Sciences (summa cum laude) Bocconi University, Milan, Italy | 1988 |

ACADEMIC POSITIONS

Permanent

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| Professor of Economics Department of Economics, Yeshiva University, NY | Sept 2010 to present |
| Professor of Economics and Finance HEC – Paris, Jouy-en-Josas, France | Sept 2006 – Aug 2010 |
| Associate Professor of Economics and Finance (with tenure) HEC – Paris, Jouy-en-Josas, France | Jan 2002 – Aug 2006 |
| Visiting and Assistant Professor of Economics and Finance HEC – Paris, Jouy-en-Josas, France | Jan 1999 – Dec 2001 |
| Assistant Professor of Economics Graduate School of Industrial Administration, Carnegie Mellon University, PA | 1996 – 2000 |
| Assistant Professor of Finance Faculty of Management, McGill University, Montreal, Canada | 1995 – 1996 |

Visits

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|---|---|
| Adjunct Professor of Economics and Finance Graduate School of Business, Columbia University, New York, NY | Falls 2010, 2011, 2015 Spring 2012, 2014 |
| Visiting Professor of Economics and Finance Graduate School of Business, Columbia University, New York, NY | 2007 – 2008, Fall 2009 |
| Visiting Associate Professor of Economics and Finance Graduate School of Business, Columbia University, New York, NY | 2003 – 2005 |
| Visiting Associate Professor of Economics Graduate School of Industrial Administration, Carnegie Mellon University, PA | Fall 2002 |
| Visiting Professor Ecole Supérieure des Affaires, Beirut | Nov 1999, 2000, 2001 |
| Visiting Scholar CORE, UCL, Louvain-la-Neuve, Belgium | June 1999 and June 2000 |

Visiting Scholar
Institut d'Anàlisi Econòmica, Universitat Autònoma de Barcelona, Barcelona, Spain

May – June 1996

EDITORIAL AND PROFESSIONAL ACTIVITIES

Co-Editor
Journal of Mathematical Economics

January 2010 to present

Associate Editor
Mathematical Social Sciences
Annals of Finance

2006 to present

2004 to present

Guest Editor
Special Issue for the Festschrift in honor of D. Cass, Economic Theory
Special Issue on the Minnesota – Athens Conferences, Journal of Mathematical Economics

2004

2003

Co-organizer
Cowles Conference on General Equilibrium, Yale University
CEME/NBER Conference on Math. Econ. and Gen. Equil., Columbia Business School
XI European Workshop on General Equilibrium, Athens

April 2010 – 2017

September 2013

2002

Session organizer
SAET International Meeting, Faro, Portugal
SAET International Meeting, Paris, France
SAET International Meeting, Rodos, Greece
SED International Meeting, Philadelphia, PA

June 2017

July 2012

July 1999

June 1998

Referee
American Economic Review, Decisions in Economics and Finance, Econometrica, Economic Theory, European Economic Review, International Economic Review, Journal of Economic Theory, Journal of Finance, Journal of Macroeconomics, Journal of Political Economy, Journal of Public Economics, Review of Economic Design, Review of Economic Studies, Theoretical Economics.

HONORS AND FELLOWSHIPS

Alliance Columbia U-Paris I-Ecole Polytechnique, Project Grant

2016 -2017

NSF Grant # 0617850 ('Posterior Stable Mechanisms', with A. Chakraborty)

2006

HEC Foundation

2000, 2006

FCAR research grant, Québec City, Québec

1996

William P. Carey Prize for Best 1995 Dissertation in Economics
University of Pennsylvania, Philadelphia, PA

1996

Cyril Leung Prize for Excellence in Economics
University of Pennsylvania, Philadelphia, PA

1994

Center for Analytic Research in Economics and Social Sciences, Fellowship
University of Pennsylvania, Philadelphia, PA

1993

Ente "L. Einaudi" Fellowship
(Italian Bankers Association), Rome, Italy

1990

'Amici della Bocconi' Scholarship, Bocconi University, Milan, Italy

1990

PUBLICATIONS

Articles:

22. “Designing competitive markets in large moral hazard economies with nonexclusive contracts”, with P. Siconolfi, Economic Theory, 2016, vol. 62, 325-360.
21. “Incentive efficient price systems in adverse selection economies”, with P. Siconolfi, International Economic Review, 2016, vol. 57, 1027-1056.
20. “Uniqueness of equilibrium with solvency constraints under gross substitution”, with G. Bloise, Journal of Mathematical Economics, 2015, vol. 61, 287-295.
19. “Group stability in matching with interdependent values”, with A. Chakraborty, M. Ostrovsky, Review of Economic Design, 2015, vol. 19, 3-24.
18. “Refinements and incentive efficiency in Walrasian models of insurance economies”, with P. Siconolfi, Journal of Mathematical Economics, 2014, vol. 50, 208-218.
17. “Recursive equilibria in stochastic OLG economies: Incomplete markets”, with P. Siconolfi, Journal of Mathematical Economics, 2012, vol. 48, 322-337.
16. “Two-sided matching with interdependent values”, with A. Chakraborty and M. Ostrovsky, Journal of Economic Theory, 2010, vol. 145, 85-105.
15. “Recursive equilibria in stochastic OLG economies”, with P. Siconolfi, Econometrica, 2010, vol. 78, 309–347.
14. “On the nonexistence of recursive equilibrium in stochastic OLG economies”, with P. Siconolfi, Economic Theory, 2008, vol. 37, 417-37.
13. “The dynamics of wealth distribution with asymmetric incentives and endogenous matching”, Economic Theory, 2007, vol. 33, 243-261.
12. “Short-memory equilibrium in stochastic OLG economies”, with P. Siconolfi, Journal of Economic Theory, 2007, vol. 134, 448-469.
11. “The taxation of trades in assets”, with H. Polemarchakis and M. Tirelli, Journal of Economic Theory, 2006, vol. 126, 299-313.
10. “Excess price volatility and financial innovation”, with K. Schmedders, Economic Theory, 2005, vol. 26, 559-588.
9. “Occupational choice, incentives and wealth distribution”, with A. Chakraborty, Journal of Economic Theory, 2005, vol. 122, 206-224.
8. “Pooling and endogenous market incompleteness”, with A. Villanacci, Economic Theory, 2004, vol. 24, 549-560.
7. “General equilibrium, incomplete markets and sunspots: A symposium in honor of David Cass: Guest editors' introduction”, with J. Donaldson, H. Polemarchakis, P. Siconolfi, S. Spear, Economic Theory, 2004, vol. 24, 465-469.
6. “Competitive equilibrium with moral hazard in economies with multiple commodities”, with A. Villanacci, Journal of Mathematical Economics, 2002, vol. 38, 117-148.
5. “Continua of underemployment equilibria reflecting coordination failures, also at walrasian prices”, with H. Cres, J. Dreze, P.J.J. Herings and A. Villanacci, Journal of Mathematical Economics, 2002, vol. 36, 169-200.
4. “Existence and regularity of partially revealing rational expectations equilibrium in finite economies”, with A. Villanacci, Journal of Mathematical Economics, 2000, vol. 34, 1-26.
3. “Incomplete markets, allocative efficiency and the information revealed by prices”, with A. Villanacci, Journal of Economic Theory, 2000, vol. 90, 222-253.
2. “Constrained suboptimality in incomplete markets: a general approach and two applications” (with A.Kajii and A.Villanacci), Economic Theory, 1998, vol. 11, 495-521.
1. “Pareto improving financial innovation in incomplete markets”, with D.Cass, Economic Theory, 1998, vol. 11, 467-494.

Chapters in books:

- “Guest Editors’ Introduction”. In: “Essays in Dynamic General Equilibrium Theory. A Festschrift in Honor of D. Cass”, A. Citanna, J. Donaldson, H. Polemarchakis, P. Siconolfi, S. Spear (Ed.s), Springer, New York, 2005.
- “Equilibrium theory”, in Encyclopedia of Economics and Actuarial Sciences, Kluwer, 2004.

- “Moral hazard and linear contracts: economies with idiosyncratic risks”. In: Advances in Economic Design, M. Sertel, S. Koray (eds.), Springer, New York, 2003.
- “The impact of a new futures contract on risk premia in the term structure: an APT analysis for French government bonds” with R.Rovelli. In: Financial markets liberalization and the role of banks, by V. Conti and R.Hamaui (eds.), Cambridge University Press, Cambridge, 1993.

Working papers and mimeos:

- “Constrained efficient markets for manipulation economies”, with P. Siconolfi, mimeo 2017.
- “Liquidity shortages under limited commitment”, with G. Bloise, mimeo 2017.
- “An incentive efficient market for mechanisms in large Akerlof economies”, with P. Siconolfi, mimeo 2017.
- “Occupational choice, incentives and wealth distribution and redistribution with scarcity of capital”, with A. Chakraborty, HEC C.R. 788-2003, September 2003.
- “Proportional transaction costs on asset trades: a note on existence by homotopy methods”, HEC C.R. 717 - 2000, December 2000.

PAPER PRESENTATIONS

2017

SWET, Paris School of Economics, June.

2016

SWET, Paris School of Economics, June.

GE Days, York University, June.

Kansas Workshop in Economic Theory, Kansas University, May.

Economic Theory Seminar, MSE, Paris 1, December.

2015

Economic Theory Seminar, Georgia State University, December.

Society for Economic Design Conference, Bilgi University, Istanbul, July.

2014

Economic Theory Seminar, NYU Abu Dhabi, November.

Midwest Theory Conference, Kansas University, October.

SWET, Paris School of Economics, June.

2013

Economic Theory Seminar, Brown University, September.

SAET International Meeting, Paris, July.

Cowles Conference on General Equilibrium, Yale University, April.

2012

CEME/NBER Conference on Math. Econ. and Gen. Equil., Indiana University, September.

SWET, Paris School of Economics, July.

2011

Economics Seminar, National University of Singapore, November.

SAET International Meeting, Faro, June.

Economics Seminar, Boston College, April.

2010

Economics Seminar, Arizona State University, November.

Summer Workshop in Economic Theory (SWET), Paris School of Economics, June.

Cowles Conference on General Equilibrium, Yale University, April.

Economics Seminar, Yeshiva University, New York, February.

2009

Economics Seminar, University of Bologna, Bologna, March.

2008

Economics Seminar, Rice University, Houston, May.

2007

SED International Meeting, Prague, July.

SAET International Meeting, Kos, June.

Economic Theory Seminar, UC Davis, CA, May.

2006

Economics Seminar, Koç University, Istanbul, October.

- Microeconomics Seminar, Bocconi University, Milan, September.
 CARESS – Cowles Conference on General Equilibrium, Yale University, April.
 Economics and Finance Seminar, Baruch College, CUNY, February.
- 2005
 Game Theory Seminar, Institut H. Poincaré, Paris, November.
 Economic Theory Seminar, University of Mannheim, November.
SAET International Meeting, Vigo, June.
 Reading Group in Macroeconomics, Stern School of Business, NYU, April.
 Economic Theory Seminar, University of Minnesota, March.
 Economic Theory Seminar, Columbia University, January.
- 2003
SAET International Meeting, Rodos, July.
Ente Einaudi, Rome, May.
 Economic Theory Seminar, University of Pennsylvania, Philadelphia, PA, May.
 Economics and Finance Seminar, Baruch College, CUNY, April.
- 2002
 Economics Seminar, GSIA, Carnegie Mellon University, December.
 Economic Theory Seminar, ASU, November.
 Economic Theory Seminar, Columbia University, October.
 PET 2002, Sorbonne, Paris, July.
 Economics and Finance Seminar, Queen Mary College, June.
European Workshop on General Equilibrium, NTU Athens, May.
- 2001
SAET International Meeting, Ischia, June.
Incentives and Competition Workshop, CORE - UCL, Louvain-la-Neuve, Belgium, June.
European Workshop on General Equilibrium, U. Maastricht, May.
 Finance Seminar, McGill University, May.
 Economic Theory Seminar, Brown University, April.
 Economics Seminar, Tilburg University, March.
 Economics Seminar, U. of Southampton, March.
- 2000
 Seminar ‘Roy’, ENS – Paris, December.
 Economics Seminar, INSEAD, Fontainebleau, November.
 Economic Design Workshop, Bogazici University, Istanbul, June.
 Economics Seminar, CORE, Louvain-la-Neuve, Belgium, June.
European Workshop on General Equilibrium, Sorbonne University, Paris, May.
 Economic Theory Seminar, Institut H. Poincaré, Paris April.
 Economic Theory Seminar, University of Copenhagen, March.
 Financial Markets Group, LSE, London, February.
- 1999
SAET International Meeting, Rodos, Greece, July.
XXII Bosphorous Conference on Economic Design, Istanbul, Turkey, June.
European Workshop on General Equilibrium, Copenhagen, Denmark, April.
- 1998
SED International Meeting, Philadelphia, PA, June.
Econometrics Society North-American Summer meeting, Montreal, Canada, June.
 Economic Theory Seminar, CORE, UCL, Louvain-la-Neuve, Belgium, June.
Geneva-Venice Workshop on General Equilibrium, Venice, May.
European Workshop on General Equilibrium, Barcelona, Spain, May.
CEME/NBER Conference on Math. Econ. and Gen. Equil., UC Berkeley, CA, April.
 Economic Theory seminar, University of Pennsylvania, Philadelphia, PA, April.
Workshop on General Equilibrium, Zinal, Switzerland, January.
- 1997
SAET International Meeting, Antalya, Turkey, June.
Workshop on General Equilibrium, Zinal, Switzerland, January.
- 1996

SEDC International Meeting, Mexico City, Mexico, July.

Riunione scientifica MURST 40% su teoria economica, Bocconi University, Milan, June.

Economic Theory Seminar, UC Davis, CA, April.

Economic Theory Seminar, Univ. South. California, Los Angeles, CA, April.

1995

Economic Theory Seminar, Cornell University, NY, November 1995.

1994

SEDC International Meeting, UCLA, Los Angeles, CA, July.

CEME/NBER Conference on Math. Econ. and Gen. Equil., Brown University, Providence, June.

Geneva-Venice Workshop on General Equilibrium, Venice, Italy, April.