

ALESSANDRO CITANNA
Professor of Economics
New York University – Abu Dhabi
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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

Professor of Economics Division of Social Science, NYU Abu Dhabi	Sept 2018 to present
Professor of Economics Department of Economics, Yeshiva University, NY Founder and Director, MSc in Quantitative Economics	Sept 2010 – Aug 2018
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	
Adjunct Professor of Economics and Finance Graduate School of Business, Columbia University, New York, NY	Falls 2010, 2011, 2015 Spring 2012, 2014, 2018
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 June 1999 and June 2000
CORE, UCL, Louvain-la-Neuve, Belgium

Visiting Scholar May – June 1996
Institut d'Anàlisi Econòmica, Universitat Autònoma de Barcelona, Barcelona, Spain

EDITORIAL AND PROFESSIONAL ACTIVITIES

Associate Editor
Mathematical Social Sciences 2006 to present
Annals of Finance 2004 to present

Co-Editor
Journal of Mathematical Economics 2010 - 2022

Guest Editor
Special Issue for the Festschrift in honor of D. Cass, Economic Theory 2004
Special Issue on the Minnesota – Athens Conferences, Journal of Mathematical Economics 2003

Co-organizer
Cowles Conference on General Equilibrium, Yale University April 2010 – 2017
CEME/NBER Conference on Math. Econ. and Gen. Equil., Columbia Business School September 2013
XI European Workshop on General Equilibrium, Athens 2002

Session organizer
SAET International Meeting, Faro, Portugal June 2017
SAET International Meeting, Paris, France July 2012
SAET International Meeting, Rodos, Greece July 1999
SED International Meeting, Philadelphia, PA 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

Society for the Advancement of Economic Theory, Fellow 2020 -
Society for Economic Measurement, Fellow 2020 -
Alliance Columbia U-Paris I-Ecole Polytechnique, Project Grant 2016 -2017
NSF Grant # 0617850 ('Posterior Stable Mechanisms', with A. Chakraborty) 2006
HEC Foundation, Research Grant, Paris, France 2000, 2006
FCAR, Research Grant, Québec City, Québec 1996
William P. Carey Prize for Best 1995 Dissertation in Economics 1996
University of Pennsylvania, Philadelphia, PA
Cyril Leung Prize for Excellence in Economics 1994
University of Pennsylvania, Philadelphia, PA

Center for Analytic Research in Economics and Social Sciences, Fellowship 1993
University of Pennsylvania, Philadelphia, PA

Ente “L. Einaudi” Fellowship 1990
(Italian Bankers Association), Rome, Italy

‘Amici della Bocconi’ Scholarship, Bocconi University, Milan, Italy 1990

PUBLICATIONS

Articles:

26. “Online Corrigendum: Long-Term Contracting with Time-Inconsistent Agents,” with D. Gottlieb, P. Siconolfi, X. Zhang, Econometrica, forthcoming 2023.
25. “An incentive efficient market for mechanisms in large Akerlof economies”, with P. Siconolfi, Economic Theory, 2022, vol. 73, 1-54.
24. “Constrained efficient markets for manipulation economies”, with P. Siconolfi, International Economic Review, 2020, vol. 61, 1531-1567.
23. “Asset shortages, liquidity and speculative bubbles”, with G. Bloise, Journal of Economic Theory, 2019, vol. 183, 952-990.
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:

- "Regulating Credit Markets with Time-Inconsistent Agents", with D. Gottlieb, P. Siconolfi, X. Zhang, mimeo 2023.
- "Do Taxspots Matter?", with M. Tvede, mimeo 2022.
- "Naïve Stochastic Present Bias and Credit," with P. Siconolfi, mimeo 2022.
- "A Pseudo-Market for Indivisible Goods with Complementarities," work-in-progress 2022.
- "The Revelation Principle and Efficiency with Time Inconsistent Agents," with P. Siconolfi, work-in-progress 2020.

Old working papers

- "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

- 2022 Economic Theory and Experiments Seminar, Bocconi University, November
- 2021 Economics Seminar, Nazarbayev University, November
Economics Seminar, U of Birmingham, September
- 2020 Economic Theory Seminar, U of East Anglia, May.
- 2019 SWET, Paris School of Economics, June
Economic Theory Seminar, Warwick University, November
- 2018 EWGET, Paris School of Economics, June.
- 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 I, 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.