

ALESSANDRO CITANNA
Professor of Economics
Yeshiva University
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EDUCATION

Ph.D. in Economics 1995
University of Pennsylvania, Philadelphia, PA

Laurea in Economics and Social Sciences (summa cum laude) 1988
Bocconi University, Milan, Italy

ACADEMIC POSITIONS

Permanent

Professor of Economics Sept 2010 to present
Department of Economics, Yeshiva University, NY

Professor of Economics and Finance Sept 2006 – Aug 2010
HEC – Paris, Jouy-en-Josas, France

Associate Professor of Economics and Finance (with tenure) Jan 2002 – Aug 2006
HEC – Paris, Jouy-en-Josas, France

Visiting and Assistant Professor of Economics and Finance Jan 1999 – Dec 2001
HEC – Paris, Jouy-en-Josas, France

Assistant Professor of Economics 1996 – 2000
Graduate School of Industrial Administration, Carnegie Mellon University, PA

Assistant Professor of Finance 1995 – 1996
Faculty of Management, McGill University, Montreal, Canada

Visits

Visiting Professor of Economics and Finance 2007 – 2008, Falls 2009,
Graduate School of Business, Columbia University, New York, NY 2010, 2011

Visiting Associate Professor of Economics and Finance 2003 – 2005
Graduate School of Business, Columbia University, New York, NY

Visiting Associate Professor of Economics Fall 2002
Graduate School of Industrial Administration, Carnegie Mellon University, PA

Visiting Professor Nov 1999, 2000, 2001
Ecole Supérieure des Affaires, Beirut

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

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 XI European Workshop on General Equilibrium, Athens	April 2010, 2011, 2012 2002
Session organizer SAET International Meeting, Rodos, Greece SED International Meeting, Philadelphia, PA	July 1999 June 1998
Referee Decisions in Economics and Finance, Econometrica, Economic Theory, International Economic Review, Journal of Economic Theory, Journal of Finance, Journal of Mathematical Economics, Journal of Macroeconomics, Review of Economic Design, Review of Economic Studies, Theoretical Economics.	

HONORS AND FELLOWSHIPS

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:

- “Recursive equilibria in stochastic OLG economies: Incomplete markets”, with P. Siconolfi, Journal of Mathematical Economics, 2012, vol. 48, 322-337.
- “Two-sided matching with interdependent values”, with A. Chakraborty and M. Ostrovski, Journal of Economic Theory, 2010, vol. 145, 85-105.
- “Recursive equilibria in stochastic OLG economies”, with P. Siconolfi, Econometrica, 2010, vol. 78, 309–347.
- “On the nonexistence of recursive equilibrium in stochastic OLG economies”, with P. Siconolfi, Economic Theory, 2008, vol. 37, 417-37.
- “The dynamics of wealth distribution with asymmetric incentives and endogenous matching”, Economic Theory, 2007, vol. 33, 243-261.
- “Short-memory equilibrium in stochastic OLG economies”, with P. Siconolfi, Journal of Economic Theory, 2007, vol. 134, 448-469.
- “The taxation of trades in assets”, with H. Polemarchakis and M. Tirelli, Journal of Economic Theory, 2006, vol. 126, 299-313.
- “Excess price volatility and financial innovation”, with K. Schmedders, Economic Theory, 2005, vol. 26, 559-588.
- “Occupational choice, incentives and wealth distribution”, with A. Chakraborty, Journal of Economic Theory, 2005, vol. 122, 206-224.
- “Pooling and endogenous market incompleteness”, with A. Villanacci, Economic Theory, 2004, vol. 24, 549-560.
- “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.
- “Competitive equilibrium with moral hazard in economies with multiple commodities”, with A. Villanacci, Journal of Mathematical Economics, 2002, vol. 38, 117-148.
- “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.
- “Existence and regularity of partially revealing rational expectations equilibrium in finite economies”, with A. Villanacci, Journal of Mathematical Economics, 2000, vol. 34, 1-26.
- “Incomplete markets, allocative efficiency and the information revealed by prices”, with A. Villanacci, Journal of Economic Theory, 2000, vol. 90, 222-253.
- “Constrained suboptimality in incomplete markets: a general approach and two applications” (with A.Kajii and A.Villanacci), Economic Theory, 1998, vol. 11, 495-521.
- “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”, HEC C.R. 699-2000, January 2000. 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:

- “An incentive efficient market for mechanisms in large Akerlof economies”, with P. Siconolfi, mimeo 2012.

- “Refinements and incentive efficiency in Walrasian models of insurance economies”, with P. Siconolfi, mimeo 2012.
- “Incentive efficient price systems in adverse selection economies”, with P. Siconolfi, mimeo 2012.
- “Group stability in matching with interdependent values”, with A. Chakraborty, M. Ostrovski, mimeo 2012.
- “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.
- “Moral hazard, aggregate risk and nominal, linear contracts”, with A. Chakraborty, GSIA Working Paper 1998-E224, Carnegie Mellon University, revised version HEC C.R. 683-1999, September 1999.

PAPER PRESENTATIONS

- CEME/NBER Conference on Math. Econ. and General Equilibrium, Indiana University, September 2012.
- Summer Workshop in Economic Theory, Paris School of Economics, July 2012.
- Economics Seminar, National University of Singapore, November 2011.
- SAET International Meeting, Faro, June 2011.
- Economics Seminar, Boston College, April 2011.
- Economics Seminar, Arizona State University, November 2010.
- Summer Workshop in Economic Theory, Paris School of Economics, June 2010.
- Cowles Conference on General Equilibrium, Yale University, April 2010.
- Economics Seminar, Yeshiva University, New York, February 2010.
- Economics Seminar, University of Bologna, Bologna, March 2009.
- Economics Seminar, Rice University, Houston, May 2008.
- SED International Meeting, Prague, July 2007.
- SAET International Meeting, Kos, June 2007.
- Economic Theory Seminar, UC Davis, CA, May 2007.
- Economics Seminar, Koç University, Istanbul, October 2006.
- Microeconomics Seminar, Bocconi University, Milan, September 2006.
- CARESS – Cowles Conference on General Equilibrium, Yale University, April 2006.
- Economics and Finance Seminar, Baruch College, CUNY, February 2006.
- Game Theory Seminar, Institut H. Poincaré, Paris November 2005.
- Economic Theory Seminar, University of Mannheim, November 2005.
- SAET International Meeting, Vigo, June 2005.
- Reading Group in Macroeconomics, Stern School of Business, NYU, April 2005.
- Economic Theory Seminar, University of Minnesota, March 2005.
- Economic Theory Seminar, Columbia University, January 2005.
- SAET International Meeting, Rhodes, July 2003.
- Ente Einaudi, Rome, May 2003.
- Economic Theory Seminar, University of Pennsylvania, Philadelphia, PA, May 2003.
- Economics and Finance Seminar, Baruch College, CUNY, April 2003.
- Economics Seminar, GSIA, Carnegie Mellon University, December 2002.
- Economic Theory Seminar, ASU, November 2002.
- Economic Theory Seminar, Columbia University, October 2002.
- PET 2002, Sorbonne, Paris, July 2002.
- Economics and Finance Seminar, Queen Mary College, June 2002.
- European Workshop on General Equilibrium, NTU Athens, May 2002.
- SAET International Meeting, Ischia, June 2001.
- Incentives and Competition Workshop, CORE - UCL, Louvain-la-Neuve, Belgium, June 2001.
- European Workshop on General Equilibrium, U. Maastricht, May 2001.
- Finance Seminar, McGill University, May 2001.
- Economic Theory Seminar, Brown University, April 2001.
- Economics Seminar, Tilburg University, March 2001.
- Economics Seminar, U. of Southampton, March 2001.
- Seminar ‘Roy’, ENS – Paris, December 2000.
- Economics Seminar, INSEAD, Fontainebleau, November 2000.

Economic Design Workshop, Bogazici University, Istanbul, June 2000.
Economics Seminar, CORE, Louvain-la-Neuve, Belgium, June 2000.
European Workshop on General Equilibrium, Sorbonne University, Paris, May 2000.
Economic Theory Seminar, Institut H. Poincaré, Paris April 2000.
Economic Theory Seminar, University of Copenhagen, March 2000.
Financial Markets Group, LSE, London, February 2000.
SAET International Meeting, Rodos, Greece, July 1999.
XXII Bosphorous Conference on Economic Design, Istanbul, Turkey, June 1999.
European Workshop on General Equilibrium, Copenhagen, Denmark, April 1999.
SED International Meeting, Philadelphia, PA, June 1998.
Econometrics Society North-American Summer meeting, Montreal, Canada, June 1998.
Economic Theory Seminar, CORE, UCL, Louvain-la-Neuve, Belgium, June 1998.
Geneva-Venice Workshop on General Equilibrium, Venice, May 1998.
European Workshop on General Equilibrium, Barcelona, Spain, May 1998.
NBER Conference on General Equilibrium, UC Berkeley, CA, April 1998.
Economic Theory seminar, University of Pennsylvania, Philadelphia, PA, April 1998.
Workshop on General Equilibrium, Zinal, Switzerland, January 1998.
SAET International Meeting, Antalya, Turkey, June 1997.
Workshop on General Equilibrium, Zinal, Switzerland, January 1997.
SEDC International Meeting, Mexico City, Mexico, July 1996.
Riunione scientifica MURST 40% su teoria economica, Bocconi University, Milan, June 1996.
Economic Theory Seminar, UC Davis, CA, April 1996.
Economic Theory Seminar, Univ. South. California, Los Angeles, CA, April 1996.
Economic Theory Seminar, Cornell University, NY, November 1995.
SEDC International Meeting, UCLA, Los Angeles, CA, July 1994.
NBER Conference on General Equilibrium, Brown University, Providence, RI, June 1994.
Geneva-Venice Workshop on General Equilibrium, Venice, Italy, April 1994.