

# NESTOR AZCONA

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## EDUCATION

### **New York University**

Ph.D., Economics, 2008 (expected)  
M.A., Economics, 2004

### **Universitat Pompeu Fabra, Spain**

B.A., Economics, 2002

### **Universite de Toulouse I, France**

Visiting Student, 2000-2001

## RESEARCH INTERESTS

International Finance

Macroeconomics

Applied Time-Series Econometrics

## RESEARCH PAPERS

### **Working Papers**

- The Exchange Rate and Fundamentals: A Factor Analysis Approach, NYU, 2007 (*Job Market Paper*)
- Sudden Stops and Currency Crises in an Economy with International Borrowing Constraints, NYU, 2005
- An Analysis of Optimal Monetary Policy under Inflation Inertia, NYU, 2004

### **Work in Progress**

- Non-Traded Goods and Real Exchange Rate Volatility, NYU
- International Investors' Risk Appetite and Global Financial Markets (with B. Gonzalez-Hermosillo), IMF

## WORK EXPERIENCE

### **International Monetary Fund**, Washington, D.C.

Summer Intern, IMF Institute & Monetary and Capital Markets Department, May 2007 – Aug. 2007

### **Morgan Stanley**, New York

Research Assistant, Latin America Economics Research Group, Dec. 2006 – Apr. 2007

## TEACHING EXPERIENCE

### **Intermediate Macroeconomics**, NYU

Instructor, Fall 2006, Summer 2006, Summer 2005

Teaching Assistant, Spring 2008, Spring 2005

### **Money and Banking**, NYU

Instructor, Spring 2007, Fall 2006, Summer 2004

### **Economics Principles (Macro)**, NYU

Instructor, Spring 2007

### **International Economics**, NYU

Teaching Assistant, Fall 2004, Spring 2004

### **Intermediate Microeconomics**, NYU

Teaching Assistant, Spring 2006, Fall 2005

### **Introduction to Econometrics**, NYU

Teaching Assistant, Fall 2007

## **COMPUTER SKILLS**

- Econometrics: E-Views, STATA
- Programming: MatLab, Gauss
- Simulation Codes: DYNARE, Anderson-Moore (AIM)
- Data Vendors: Bloomberg, Haver, DataStream

## **LANGUAGES**

- Spanish and Catalan, native
- English and French, fluent

## **REFERENCES**

### **Vivian Zhanwei Yue**

Assistant Professor  
Department of Economics  
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### **Daniel Volberg**

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### **Jushan Bai**

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