

Ronaldo Carpio

Curriculum Vitae

School of Banking & Finance
University of International Business & Economics
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Personal Information

Born: August 3, 1975
Citizenship: USA & Philippines (dual citizenship)

Education

Ph.D.	Economics	UC Davis	2012
MA	Economics	UC Davis	2008
MPP	Public Policy	UC Berkeley Goldman School of Public Policy	2006
BS	EECS	UC Berkeley	1995

Research Interests

Economic Theory, Macroeconomics, Financial Economics, Computational Economics

Teaching Interests

Microeconomics, Macroeconomics, Econometrics, Game Theory

Courses Taught:

- Game Theory and its Applications (undergraduate)
- Topics in Bank Management (PhD)
- Advanced Microeconomic Analysis (PhD)
- Intermediate Microeconomics (undergraduate, AMIF program)

Publications

- Carpio, R., Guo, M., Liu, Y. and Pyun, J. (2021), "Wealth Heterogeneity, Information Acquisition and Equity Home Bias: Evidence from U.S. Household Surveys of Consumer Finance", forthcoming in *Journal of Banking and Finance*
- Carpio, R. and Guo, M. (2021), "Bayesian estimation of the Eurozone currency union effect", in *Review of International Economics*
- Carpio, R. and Kamihigashi, T. (2020), "Fast Value Iteration: An Application of Legendre-Fenchel Duality to a Class of Deterministic Dynamic Programming Problems in Discrete Time", in *Journal of Difference Equations and Applications* 26:2, 209-222

- Carpio, R. and Guo, M. (2019), "On Equilibrium Existence in a Finite-Agent, Multi-Asset Noisy Rational Expectations Economy", in *B.E. Journal of Theoretical Economics* vol. 20, no. 1

Working Papers

- Maturity Mismatch and Fractional-Reserve Banking (job market paper)
- Specialization in Investor Learning and the Diversification Discount

Work in Progress

- Optimal Informationally-Decentralized Portfolios: An Application to Fund Specialization
- Disclosure, Public Capital Markets, and Wealth Inequality

Dissertation

Title: "Essays on Financial Intermediation"

Committee: Professors Martine Quinzii (Chair), Burkhard Schipper, Kevin Salyer

Academic Employment

Assistant Professor, School of Banking & Finance

University of International Business & Economics

03/2013 – current

Other Employment

Software Engineer, Wink Communications

06/1995 – 10/2000

Software Engineer, Syndeo Corporation

10/2000 – 08/2004

Consultant, YouTube

06/2006 – 08/2006

Teaching Assistant, UC Davis

09/2006 – 04/2010

Professional Activities

Referee for Mathematical Social Sciences

2011

Referee for BE Journal of Theoretical Economics

2019

Conference Presentations

Singapore Economic Review Conference

2011

Western Economic Association Conference

2012

WEA-Tokyo Conference

2013

Asian Meeting of the Econometric Society

2013

Computational Economics & Finance

2014

Society for the Advancement of Economic Theory

2014

China Meeting of the Econometric Society

2017

Asian Meeting of the Econometric Society

2017