

Curriculum Vitae – Fall 2021

Family name: Arteaga Garavito
 Given name: María José
 Gender: female
 Date of birth: 08/10/1991
 Citizenship: Mexican
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Qualifications

2020 – present **Ph.D. in Finance**, Università Bocconi, Italy
 2014 – 2016 **M.A. in Economics**, Centro de Investigación y Docencia Económicas (CIDE), Mexico
 2010 – 2014 **B.A. in Economics**, CIDE, Mexico

Awards and Scholarships

2020 – present *Università Bocconi Merit Fellowship*
 2015 and 2016 *Excellence Scholarship (CIDE) granted for academic performance*
 2014 – 2016 *CONACYT Scholarship (Government of Mexico) granted for master's level studies*

Research Interests: *Financial Intermediation, Banking and Regulation, Systemic Risk*

Working papers

“When Markets Get CO.VI.D: Contagion, Virus, Diffusion”, joint with M. Croce, P. Farroni and I. Wolfskeil ([last draft](#) / [data visualization](#)) (2021)

We quantify the exposure of major financial markets to news shocks about global contagion risk accounting for local epidemic conditions. For a wide cross section of countries, we construct a dataset comprising (i) announcements related to COVID-19, and (ii) high-frequency data on epidemic news diffused through Twitter. Across several classes of financial assets, we provide novel empirical evidence about financial dynamics (i) around announcements, (ii) at a daily frequency, and (iii) at an intra-daily frequency. Formal estimations based on both contagion data and social media activity about COVID-19 confirm that the market price of contagion risk is very significant. We conclude that prudential policies aimed at mitigating either global contagion or local diffusion may be extremely valuable.

Work Experience

2016 – 2020 **Financial Researcher**, Bank of Mexico (Directorate General of Financial Stability)

Teaching Experience

Teaching Assistant, Università Bocconi
 Fall 2021 Prof. Elena Carletti, International Banking (Undergraduate)
 Fall 2021 Prof. Nicola Gennaioli, Financial Markets and Institutions (Undergraduate)
 Fall 2021 Prof. Max Croce, Empirical Methods for Finance (Undergraduate)

Teaching Assistant, Centro de Investigación y Docencia Económicas
 Spring 2016 Prof. Arturo Antón, Macroeconomics II (Graduate)
 2014 and 2015 Prof. Luciana Moscoso, Microeconomics II (Undergraduate)
 Fall 2013 Prof. David Heres, Microeconomics I (Undergraduate)

Professional Activities

Conference presentations
 2020 – 2021 EEA, RCEA, SFS Cavalcade North America, Banca d'Italia – FRB Conference, Joint IMF – World Bank Virtual Seminar.

Language Skills

English (TOEFL: 112/120), Spanish (Native)



IT Skills

Matlab, Stata, Python, R, MS Office, Latex (excellent)

Other Activities

2020 – present

Member of Women in Economics, Finance and Accounting (EFA)

2019

Course on Financial Stability (5-day), CEMLA, Mexico City

2019

Banking Supervision within the Basel framework (5-day), Bundesbank, Frankfurt

2017

Financial Stability, Systemic Risk and Macroprudential Policy (5-day), Bundesbank

2015

Tutoring Volunteer [TALENTUM](#), Mexico City