

ADRIANA JENNIFER COBAS BARQUET

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FIELDS OF INTERESTS: International Macroeconomics, Networks, Macro Finance, Game Theory.

AFFILIATION

Banco Central de Chile, Macrofinancial Modelling Department
Senior Economist, 2020 – Present

EDUCATION

Pontificia Universidad Católica de Chile, Ph.D. in Economics, 2020
Dissertation: “Essays in coordination games and sovereign debt”.

PAST WORK EXPERIENCE

HSBC Bank Uruguay, 2008-2015

Fixed Income Trader and regular collaborator with NY based Global Research and Debt Capital Markets units.

United Brokers SA, 2007-2008

Investments Advisor.

Integración AFAP (Pension Fund), 2004-2007

Fixed Income Trader.

PUBLICATIONS

[1] Measurement of efficiency and its drivers in the Chilean Banking Industry (2024) with Alexandros Mazziotis and Andres Villegas, PlosONE 19(5)

WORKING PAPERS

- [1] Measurement of efficiency and its drivers in the Chilean Banking Industry, with Alexandros Mazziotis and Andres Villegas, DTBC n° 987.
- [2] Coordinating in the haircut: a model of sovereign debt structuring in secondary markets
- [3] Spatial inference in financial markets with networks, with Grace Weishi Gu and Zachary Stangebye
- [4] Information Channel and portfolio choices, with Grace Weishi Gu and Zachary Stangebye

WORK IN PROGRESS

- [1] The transmission of sovereign risk in the Chilean financial sector, with Cesar Sosa-Padilla
- [2] The impact of macropudential policies and their determinants on technical efficiency of banks in OECD countries, with Andres Villegas
- [3] Time to Tap: Reentry costs and length of default

TEACHING

Advanced Macroeconomics, MScApplied Macroeconomics, PUC
Derivatives, MSc Finance Evening, MSc Finance Weekend, Universidad de Chile
International Macroeconomics, Undergraduate Economic Department, PUC
Introduction to Macroeconomics, Undergraduate Engineers and Faculty, UAI

GRANTS, AWARDS AND HONORS

CONICYT Scholarship Chile, 2018-2020
OEA CONICYT Scholarship Chile, 2018
VRI PUC Scholarship Chile, 2015-2017

PROFESSIONAL ACTIVITIES

Refereeing: *Journal of Financial Stability*, *Journal of Theoretical Economy*, *Fondecyt*, *Revista Económica Universidad de La Plata*.

Seminars: Macro Seminar of Notre Dame (2019), Internal Seminar Federal Reserve of Saint Louis (2019), Weekly Seminars Banco Central de Chile (2019)

Conferences: DebtCon5 (2022), EBES (2021), INFER (2021), SECHI (2021), RIDGE December Macroeconomic Forum (2019), 14th Economics Graduate Students' Conference at Washington Univ. in St. Louis, International Cordoba Economics Annual Meeting (2019), XXXIV Jornadas Anuales de Economía del Banco Central del Uruguay (2019), Annual Congress Royal Economic Society (2019), Notre Dame – PUC Luksburg Conference on Recent Advances in Macroeconomics (2019).

LANGUAGES: English (fluent), Spanish (native).

NATIONALITY: Uruguayan