

James Vickery
Curriculum Vitae
(current as at October 2007)

Contact information:

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Education:

PhD in Economics, Massachusetts Institute of Technology (1999 – 2004)
Advisers: Ricardo Caballero, David Scharfstein, Robert Townsend
Bachelor of Economics (Hons.), University of NSW, Australia (1992 – 1996)
First Class Honors, University Medal

Employment:

Visiting Assistant Professor of Finance, NYU Stern School of Business (Sep. 2007 – present)
Research Economist, Federal Reserve Bank of New York (Aug. 2004 – present; on leave 2007-08)
Research and Statistics Group, Financial Intermediation function
Visiting Lecturer, Princeton University Bendheim Center for Finance, (Feb. 2007 – July 2007)
Teaching Assistant, Massachusetts Institute of Technology (Sep. 2001 – Dec. 2003)
Game Theory, Corporate Finance (graduate)
Introductory Macroeconomics, Development Economics (undergraduate)
Summer Intern, Federal Reserve Board of Governors (Summer 2003)
Research Assistant for Prof. Robert Townsend, University of Chicago (Summer 2001)
Economist, Reserve Bank of Australia, Research Department (Feb. 1997 – Aug. 1999)

Teaching Experience (as instructor):

Spring 2008	NYU Stern	Real Estate Finance (MBA) Real Estate Capital Markets (undergraduate)
Fall 2007	NYU Stern	Real Estate Finance (undergraduate)
Spring 2007	Princeton	Corporate Finance (Master of Finance)
2001-04	MIT	Introductory Macroeconomics (undergraduate)

Research Interests:

Banking and Financial Institutions; Real Estate Finance; Consumer Finance; Corporate Finance.

Refereed Publications:

1. “How and Why Do Small Firms Manage Interest Rate Risk?” *Journal of Financial Economics*, forthcoming.
2. “The Distribution of Rainfall Insurance Payouts: Evidence from Southern India” *American Journal of Agricultural Economics*, forthcoming. With Xavier Gine and Robert Townsend.
3. “Labor Market Adjustment: Evidence on Interstate Labor Mobility”, *Australian Economic Review*, 32, 249-263. With Guy Debelle. 1999.

4. "Is the Phillips Curve A Curve? Some Evidence and Implications for Australia", *Economic Record*, 74, 384-98. With Guy Debelle. 1998.

Working Papers:

1. How Do Financial Frictions Shape the Product Market? Evidence From Mortgage Originations
2. Interest Rates and Consumer Choice in the Residential Mortgage Market
3. Rational Expectations? Evidence From Planting Decisions in Semi-arid India (joint with Xavier Gine and Robert Townsend)
4. Patterns of Rainfall Insurance Participation in Rural India (joint with Xavier Gine and Robert Townsend)
5. Banking Relationships and the Credit Cycle: Evidence from the Asian Financial Crisis

Work in progress:

1. The Role of Credit Constraints in Residential Mortgage Choice (joint with Matt Botsch and Ben Iverson)
2. The Causes and Consequences of Weather Insurance Participation (joint with Xavier Gine and Robert Townsend)
3. How Does the Supply of Deposits Shape Lending Patterns? (joint with Bo Becker)

Refereeing Activity:

American Economic Review; Economic Journal; International Journal of Forecasting; Journal of Macroeconomics; Journal of Money, Credit and Banking; Journal of Political Economy; Journal of Regional Science; Review of Finance; FRB-NY Economic Policy Review; FRB-NY Current Issues in Economics and Finance.

Invited Seminars and Conference Presentations:

- 2008: ASSA Meetings (scheduled)
- 2007: ASSA Meetings, Wharton Conference on the Indian Financial System, Chicago Fed Bank Structure Conference, WFA Meetings, U. Toronto / Bank of Canada portfolio choice conference (discussant), Bank of England, BGI, CEPR Gerzensee Asset Pricing Week, Philadelphia Fed Consumer Finance conference, University of Maryland (Smith School of Business, scheduled), NYU Stern (scheduled).
- 2006: Princeton University, Federal Reserve Board, Fed System Conference, Australian Finance and Banking Conference.
- 2005: ASSA Meetings (discussant), Fed System Conference, NYU Stern - NY Fed Financial Intermediation conference (discussant).
- 2004: London Business School, Notre Dame (Mendoza School of Business), Columbia GSB, Chicago GSB, Dartmouth (Tuck), Federal Reserve Board, Harvard Business School, New York Fed, NYU Stern, Federal Reserve Bank of Richmond.
- 2003: Federal Reserve Board, MIT.