

Emily Johnston Ross

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Education

Ph.D. Economics, The City University of New York <i>Dissertation:</i> "Essays in Time-Varying Volatility" <i>Fields of Specialization:</i> International Macro and Finance, Econometrics	2013
M.A. Economics, The City University of New York	2010
B.A. Liberal Arts, St. John's College	2000

Professional Experience

Federal Deposit Insurance Corporation, Center for Financial Research <i>Senior Financial Economist</i> <i>Financial Economist</i>	2015-present 2013-2015
Barnard College, Department of Economics <i>Teaching Assistant</i> (Econometrics, Intermediate Macroeconomics) <i>Reader</i> (International Trade, Labor Economics)	2011-2013 2011-2012
Brooklyn College, Department of Economics <i>Adjunct</i> (Money and Banking) <i>Graduate Teaching Fellow</i> (Money and Banking, Microeconomics)	2010-2011 2007-2010

Research in Progress

"Risk Preferences Under Changing Volatility Regimes: A Markov Switching Approach to Pricing Kernel Estimation"
"What Drives Loss Given Default? Evidence from Commercial Real Estate Loans at Failed Banks"
"Loss Given Default, Loan Seasoning and Market Fragility: Evidence from Commercial Real Estate Loans at Failed Banks"
"Loss Given Default for Construction and Development Loans: Theory and Evidence"
"Risk Shifting and Collateral in Real Estate Lending"
"Private Equity Acquisitions of Failed Banks During the Financial Crisis"

Presentations and Discussions

International Atlantic Economic Society, Eastern Finance Association, FDIC Center for Financial Research, New York State Economics Association, The City University of New York, Interagency Risk Quantification Forum (held at the Office of the Comptroller of the Currency)

Honors and Awards

Doctoral Students Research Grant, The City University of New York
Chancellors Fellowship, The City University of New York
Graduate Teaching Fellow, The City University of New York
National Merit Scholarship, St. John's College
IBM Thomas J. Watson Jr. Scholarship, St. John's College
Tenet Scholarship, St. John's College
Best Essay Award, St. John's College

Referee

Economic Inquiry