

JOSÉ L. FILLAT

5550 S. Dorchester Ave. #1409
Chicago, IL 60637
773-575-4955

jfillat@uchicago.edu
<http://home.uchicago.edu/~jfillat>

EDUCATION

- 2002 – (2008) Ph.D. in Economics, The University of Chicago.
- 2002 – 2003 M.A. in Economics, The University of Chicago.
- 2000 – 2001 M.Sc. in Economics, with Honors, Universitat Pompeu Fabra, Spain.
- 1996 – 2000 B.Sc. in Economics, Universitat Pompeu Fabra, Spain.

FIELDS OF RESEARCH

Quantitative Finance, Asset Pricing, Fixed Income. Macroeconomics, Modeling Economic Dynamics.

RESEARCH PAPERS

- “Long-Horizon Dynamic Asset Allocation in the Presence of Housing”, with F. Vázquez-Grande, 2007.
- “Housing as a Measure for the Long-Run Risk”, **Job Market Paper**, chair Lars P. Hansen, 2006.
- “GMM Estimation of an Asset Pricing Model with Habit Persistence”, with H. Garduño, 2005.
- “Fiscal Federalism and Endogenous Growth”, 2005.
- “Habits meet Limited Participation”, advisor: John Cochrane, 2004.
- “Beyond Habits: An Empirical Investigation”, with H. Garduño, 2004.

ACADEMIC AWARDS

- 2006 – 2007 Margaret G. Reid Memorial Fund Dissertation Fellowship, The University of Chicago.
- 2005 Prize for the best paper of the XIII Finance Forum at the Bank of Spain, “*GMM Estimation of an Asset Pricing Model with Habit Persistence*”, with Hugo Garduño.
- 2004 – 2006 Division of Social Sciences Financial Aid Award, The University of Chicago.
- 2002 – 2006 Scholarship for Post-Graduate Studies, Fundación Rafael del Pino, Spain.
- 2000 – 2002 Universitat Pompeu Fabra Fellowship for M.Sc. in Economics, Barcelona, Spain.

PRESENTATIONS

- March 2007 Midwest Economics Association Annual Meeting, Minneapolis.
- May 2006 Thesis Proposal at The University of Chicago, “Housing as a measure for the long-run risk”, Chair of the Committee, Lars P. Hansen.
- Feb 2006 Economic Dynamics workshop at the University of Chicago.
- Dec 2005 Finance Seminar at Universitat Pompeu Fabra, Barcelona, Spain.
- Nov 2005 Conference “XIII Foro de Finanzas” organized by the Bank of Spain, Madrid, Spain.
- Apr 2005 Latin American association of Law and Economics in University of California at Berkeley.

WORKING EXPERIENCE

- 2000 Research Assistant at Research Center on Economics and Health (CRES), Universitat Pompeu Fabra, Barcelona, Spain. Cross-country health care systems book review.
- 1999 Banca Catalana (BBVA Group), Banking Administrative –summer intern,– Spain.

TEACHING EXPERIENCE

Teaching Assistant, MBA Courses

- 2006 – 2007 Fixed Income Asset Pricing, with Prof. Pietro Veronesi, The University of Chicago, GSB.

Lecturer, Undergraduate Courses

- 2007 – 2008 Elements of Economic Analysis III (Intermediate Macroeconomics), The University of Chicago.

Teaching Assistant, Undergraduate Courses

- 2002 – 2006 Introduction to Microeconomics, Introduction to Macroeconomics, Elements of Economic Analysis IV (Fiscal Policy), The University of Chicago.
- 2000 – 2002 Advanced Econometrics, Game Theory, Probability, Introduction to Economics, Universitat Pompeu Fabra, Spain.

SKILLS

Modeling: Proficient in Fixed Income Asset Pricing models, theoretical and empirical. Experienced in presenting and teaching Fixed Income Models –MBA level. Strong macroeconomic modeling and programming skills. Strong econometric background, theoretical and empirical.

Programming: Matlab (proficient), Stata (proficient), Fortran (basic), LaTeX (proficient), HTML (basic), Excel, Word. English (fluent), Spanish (native), Catalan (native), Italian (reading level), German (basic).
Run the La Salle Bank Chicago Marathon, 2005.