



Fabrizio CASALIN

Ph.D., Economics

Associate Professor, Finance

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EDUCATION

- 2009** Ph.D., Economics, Strathclyde University, United Kingdom
- 2002** MPhil in Economics and Finance, University of Glasgow, United Kingdom
- 1999** Bachelor, Economics , University of Milano-Bicocca, Italy

PROFESSIONAL CERTIFICATION

- 2008** PGCertHE, Middlesex University, United Kingdom

RESEARCH INTERESTS

Asymmetric information in e-commerce platforms, Determinants of inventory holdings, Modeling of term structure of interest rates, Determinants of primary placements, Co-movement in financial markets, Social networks and financial markets, Testing of EMH and AMH in financial markets

EMPLOYMENT EXPERIENCE

ACADEMIC:

- 2008 - 2018** Lecturer, University of Newcastle, Newcastle upon Tyne, United Kingdom
- 2007 - 2008** Lecturer, Middlesex University Business School, London, United Kingdom
- 2005 - 2007** Lecturer, University of Leicester, Leicester, United Kingdom
- 2002 - 2005** Teaching and Research Assistant, Strathclyde University, Glasgow, United Kingdom

COURSES TAUGHT

- Retail and investment banking
- Financial theory
- Central banking
- International finance
- Banking

- Investment management
- Econometrics
- Economic data
- Financial markets and institutions

INTELLECTUAL CONTRIBUTIONS

Papers in refereed journals

Published

Phantratanamongkol S., Casalin F., Pang G., Sanderson J., (2018), The price-volume relationship for new and re-manufactured smartphones, *International Journal of Production Economics*, 199, pp. 78-94

Casalin F., (2017), Determinants of holiday effects in mainland Chinese and Hong-Kong markets, *China Economic Review*, 49, pp. 45-67

Casalin F., Pang G., Maioli S., Cao T., (2017), Inventories and the concentration of suppliers and customers: Evidence from the Chinese manufacturing sector, *International Journal of Production Economics*, 193, pp. 148-159

Casalin F., (2015), Size and power of tests based on Permanent-Transitory Component Models, *International Review of Financial Analysis*, 47, pp. 142-153

Casalin F., Dia E., (2015), The dynamic interrelation between external finance and bank credit, *Applied Economics*, 48(3), pp. 1-17

Casalin F., Pang G., Papagiannidis S., Muyldermans L., Tse Y. K., (2015), Price determinants for re-manufactured electronic products: A case study on eBay UK, *International Journal of Production Research*, 53, pp. 1-18

Casalin F., Dia E., (2014), Adjustment costs, financial frictions and aggregate investment, *Journal of Economics and Business*, 75, pp. 60-79

Casalin F., (2013), Testing the expectations hypothesis of the term structure with Permanent-Transitory Component Models, *Journal of Banking & Finance*, 37, pp. 3192-3203

Casalin F., Dia E., (2013), Security issuance and the business cycle, *Economics Bulletin*, 33(3), pp. 1751-1761

Casalin F., Dia E., (2009), Financial Market Volatility and Primary Placements, *Economics Letters*, 105, pp. 284-286

Forthcoming

Roodbar B., Metcalf H., Casalin F., (2018), Trading European Central Bank rumours on the EUR-USD exchange rate market, *International Review of Financial Analysis*, In Press, pp. 1-19