

**Yale University**

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**Curriculum Vitae****Katerina V. Simons****Education**

1986            Ph.D. in Economics, Yale University  
1984            MA in Economics, Yale University  
1980            BA cum laude, Barnard College

**Professional Experience**

2008- Present    *Lecturer*, Department of Economics, Yale University  
2001–2008       *Visiting Assistant Professor*, Department of Economics, Dartmouth College  
1989 - 2001      *Economist*, Federal Reserve Bank of Boston  
1986-1989       *Financial Economist*, Comptroller of the Currency  
1984-1986       *Lecturer*, Department of Economics, Northeastern University

**Teaching experience**

**Yale:** Economics 110: Introduction to Microeconomic Analysis

**Dartmouth:**

Economics 1: The Price System  
Economics 21: Intermediate Microeconomics  
Economics 26: Financial Institutions and Markets  
Economics 36: Theory of Finance  
Economics 46: Finance Seminar

**Publications:**

New England Economic Review

"The Use of Value at Risk by Institutional Investors" November/December 2001

"Should U.S. Investors Invest Overseas?" November/December 2000

"Risk-Adjusted Performance of Mutual Funds" November/December 1999

"Has Antitrust Policy in Banking Become Obsolete?" with Johanna Stavins. March/April 1998.

"Model Error." November/December 1997.

"Value at Risk New - Approaches to Risk Management" September/October 1996.

"Managing Risk in the '90s: What Should You Be Asking about Derivatives?" with Cathy Minehan. September/October 1995.

"Interest Rate Derivatives and Asset-Liability Management by Commercial Banks." January/February 1995.

"A New Look at Reverse Mortgages: Potential Market and Institutional Constraints." with Christopher Mayer. March/April 1994.

"Interest Rate Structure and the Credit Risk of Swaps" July/August 1993.

"Why Do Banks Syndicate Loans?" January/February 1993.

"The Advantages of 'Transferable Puts' for Loans at Failed Banks." with Eric Rosengren. March/April 1992.

"Mutual-to-Stock Conversions by New England Savings Banks: Where Has All the Money Gone?" March/April 1992.

"Do Capital Markets Predict Problems in Large Commercial Banks?" with Stephen Cross. May/June 1991.

"New England Banks and the Texas Experience." September/October 1990.

"Measuring Credit Risk in Interest Rate Swaps." November/December 1989.

#### Articles in Refereed Journals

"Reverse Mortgages and the Liquidity of Housing Wealth" with Christopher Mayer. Journal of the American Real Estate and Urban Economics Association. 1994, V22, 2: pp. 235-255.

"Failed Bank Resolution and the Collateral Crunch: The Advantages of Adopting Transferable Puts" with Eric Rosengren. Journal of the American Real Estate and Urban Economics Association. 1994, V22, 1: pp. 135-147.