Mariano Massimiliano Croce

BANKING AND INSURANCE

FULL PROFESSOR

Financial Markets

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Biography

His collaboration with SDA Bocconi began in 2018, in the Asia Center (Mumbai, India). He has coordinated major international research projects which have been published in leading international scientific journals. Many of his projects have been funded by external sources, both private and public, in the USA. He has taught in several leading institutions such as Wharton, STERN-NYU, Indian School of Business, University of North Carolina.

The research of finance professor Mariano Massimiliano Croce focuses on asset pricing in general equilibrium models in which there is uncertainty about the long horizon perspectives of the economy (growth shocks). His projects include the study of international asset prices and exchange rates; the interaction between asset prices, investment decisions, wealth and welfare on a global scale; links between investors' information and asset prices; growth implications of fiscal policy risks and economic growth.

His work has been published in leading academic journals such as The American Economic Review, The Journal of Political Economy, The Journal of Finance, The Journal of Financial Economics, The Review of Financial Studies, and The Journal of Monetary Economics. Since September 2017, he has been a CEPR Research Fellow. In April 2018, he was appointed as an NBER Research Associate. He has spent long periods doing research abroad. He has been a Visiting Professor at Wharton, STERN-NYU, Indian School of Business, University of North Carolina, Goethe University (Frankfurt).

Massimiliano earned a Degree in Economics from Università Bocconi and a Ph.D. in Economics from the New York University (NYU).

Teaching domains

Financial Markets & Instruments

Capital Budgeting

Asset Pricing

Latest publications

CROCE M. M., NGUYEN THIEN T., RAYMOND S.
Persistent government debt and aggregate risk distribution
Journal Of Financial Economics, 2021

CROCE M. M., FARRONI PAOLO, WOLFSKEIL ISABELLA
When the Markets Get COVID: Contagion, Viruses, and Information Diffusion

SSRN Electronic Journal, 2020

CROCE M. M., NGUYEN THIEN T., RAYMOND S., SCHMID L.
Government debt and the returns to innovation
Journal Of Financial Economics, 2019, vol.132, no. 3, pp.205-225

COLACITO R., CROCE M. M., LIU ZHAO
Recursive allocations and wealth distribution with multiple goods: Existence, survivorship, and dynamics
Quantitative Economics, 2019, vol.10, no. 1, pp.311-351

COLACITO RIC, CROCE M. M., GAVAZZONI FEDERICO, READY ROBERT
Currency Risk Factors in a Recursive Multicountry Economy
The Journal of Finance, 2018, vol.73, no. 6, pp.2719-2756

COLACITO RIC, CROCE M. M., HO STEVEN, HOWARD PHILIP
BKK the EZ Way: International Long-Run Growth News and Capital Flows
American Economic Review, 2018, vol.108, no. 11, pp.3416-3449

Grants & Honors

Research Excellence Award - Università Commerciale Luigi Bocconi , 2020

PhD Teaching Award - Università Commerciale Luigi Bocconi , 2019