Ganesh Viswanath-Natraj

University of Warwick
Warwick Business School
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Citizenship: Australian

Education

Ph.D Economics, University of California, Berkeley, 2013-2019.

Bachelor of Economics and Bachelor of Engineering (Mechanical) with First Class Honours, University of Western Australia, 2007-2013

Employment

Warwick Business School, 2019-present. Assistant Professor of Finance

University of California, Berkeley 2014–2019. Graduate Student Instuctor (Economics and Finance)

University of California, Berkeley May 2014-August 2014. RA for Yuriy Gorodnichenko

University of Western Australia 2010-2013. Tutor (Economics and Finance)

Reserve Bank of Australia cadetship, Dec 2011-Jan 2012.

Australian Federal Treasury internship, Dec 2010-Feb 2011.

Publications

1. What Keeps Stablecoins Stable? (2023) **Journal of International Money and Finance, 131, 102777**, with R. Lyons.
2. Price-setting in the Foreign Exchange Swap Market: Evidence from Order Flow (2022) **Journal of Financial Economics, 146:119-142.** with O.Syrstad.
3. Fundamentals of the MakerDAO Governance Token (2022) **3rd International Conference on Blockchain Economics, Security and Protocols** with R. Kozhan.
4. Stablecoins and Central Bank Digital Currencies: Policy and Regulatory Challenges (2022) **Asian Economic Papers, 21(1):29-46.** with B. Eichengreen.

Working Papers

1. Fundamental vs. Technical Analysis: News-based Factors and Cryptocurrency Risk Premia (with I. Fillipou and M. Nguyen)
2. Stablecoin Devaluation Risk (with B. Eichengreen and M. Nguyen)
3. Interest Rate Parity in Decentralized Finance (with A. Chaudhary and R. Kozhan)

4. Corporate Basis and the International Role of the U.S. Dollar (with G. Hu, Z. Shi and J. Wang)
5. CBDCs, Financial Inclusion and Monetary Policy (with D. Murakami and I. Shchapov)
6. Central Bank Swap Lines: Micro-Level Evidence (with G. Ferrara, P. Mueller and J. Wang)
7. Cryptocurrencies in Emerging Markets: a Stablecoin Solution? (with D. Murakami)
8. Decentralized Stablecoins and Collateral Risk (with R. Kozhan).
9. The Information Content of Trump Tweets and the Currency Market (with I. Fillipou, A. Gozluklu and M. Nguyen).
10. Unconventional Monetary Policy and Covered Interest Rate Parity Deviations: is there a Link? (**Revise and Resubmit**)

Awards/Grants

2021: £5k Warwick RDF Early Career Researcher (ECR) Grant for Decentralized Finance.

2021: £10k Warwick International Partnership Fund for Central Bank Interventions, with A. Ferreira, R. Mullen and G. Ricco

2020: $5k Grant from Berkeley Haas Blockchain Initiative for Cryptocurrency research, with R. Lyons.

2017: Bureau Van Dijk Prize for "Unconventional Monetary Policy and Covered Interest Rate Parity Deviations: is there a Link?" at Australasian Banking and Finance Conference.

2017: $5k Clausen Center Grant for "International Monetary Policy Spillovers: A High-Frequency Approach", with C. Jauregui.

2012: Australian Prudential Regulatory Authority (APRA) honours scholarship for Economics Honours, 2012.

2012: C.A. Vargovic Honors Dissertation Scholarship.

2010: Reserve Bank of Australia Economics Essay Competition, 1st Prize.

Conferences and Seminar Presentations

2023: Crypto and Blockchain Economics Research Conference (Scheduled), SGF Conference, University of St Gallen, University of Turin (Scheduled), University of Warwick.

2022: American Economic Association, AFFI, Australasian Banking and Finance, Bank of England, Bank for International Settlements, Citigroup, Crypto and Blockchain Economics Research Conference, CPER IMF Annual Meeting, French Finance Association, Finance Management Association Annual Meeting, International Finance and Banking Society, Imperial College Hedge Fund Conference, Office of Financial Research, Money Macro Finance Society, New York Federal Reserve Confeence on Digital Assets, San Francisco Fintech Conference, University of Warwick, SNB Conference on Cryptoassets, Spain Finance Forum, University of Western Australia.

2021: Bank of England, French Finance Association, University of Southampton Cryptocurrency Conference, CEBRA Annual Meeting, Federal Reserve Board, University of Sao Paolo, SNB Conference on Cryptoassets, NYU Tokenomics Conference, University of Western Australia Blockchain Conference, Australasian Banking and Finance, New Zealand Finance Meeting.

2020: London Empirical Asset Pricing Workshop, Georgetown University (Virtual), University of Cambridge (Virtual), Vienna Foreign Exchange Symposium, CEBRA Annual Meeting, University of Warwick, University of Western Australia Blockchain Conference, Australasian Banking and Finance.

2019: Bank of England, Australasian Banking and Finance, University of Warwick.

2018: Norges Bank, BI Business School Oslo, Bank for International Settlements.

2017: Reserve Bank of Australia, Australasian Banking and Finance Conference, Young Economist Symposium.

Last updated: April 6, 2023