UNIVERSITY OF CALIFORNIA, BERKELEY
DEPARTMENT OF ECONOMICS
549 Evans Hall, #3880
Berkeley, CA 94720-3880

PLACEMENT SERVICE: BJ Valdez
place@econ.berkeley.edu

Carolina Marquez
cmarquez@econ.berkeley.edu
(510) 325-7894

DESIRED RESEARCH AND TEACHING FIELDS:

PRIMARY	SECONDARY
Applied Econometrics	Asset Pricing
Real Estate Finance	Credit Risk Modeling

FIELDS OF CONCENTRATION:
Econometrics, Financial Engineering, Industrial Organization

DISSERTATION TITLE: "Modeling Residential Mortgage Performance with a Random Utilities Model"

Expected Date of Completion:	March 2007
Principal Advisor:	Professor Paul Ruud
Other References:	Professors Nancy Wallace and John Quigley

PRE-DOCTORAL STUDIES:	**DEGREE**	**DATE**	**FIELD**
University of California, Berkeley	MFE	2004	Financial Engineering
University of Chicago	BS	1997	Mathematics

PROFESSIONAL EXPERIENCE:

RESEARCH:

Graduate Student Researcher, Haas School of Business (2001-2005)
Research with Prof. Nancy Wallace on the performance of commercial mortgage backed securities
Research with Prof. Jim Wilcox on small business loans, consumer sentiment, and bank lending policy
Research Analyst, Federal Reserve Board of Governors (1997-1999)
Assisted in the development of the Federal Reserve Global model

TEACHING:

Graduate Student Instructor, Haas School of Business, University of California, Berkeley (2004-2006)
MFE: Asset Backed Security Markets, Introduction to Statistical Computing
MBA: Macroeconomics in the Global Economy
Graduate Student Instructor, Department of Economics, University of California, Berkeley (2000-2002)
Introductory and Advanced Econometrics, Introduction to Economics

INDUSTRY:

Summer Associate, Citigroup, Fixed Income Research (June 2006 - Aug 2006)
Developed a fair value model for emerging markets sovereign debt
Quantitative Analyst, Wells Capital Management, Fixed Income (July 2004 - June 2005)
Estimated credit betas for corporate bonds
Financial Engineering Intern, Barclays Global Investors, US Equity (April 2004 – June 2004)
Researched methods to incorporate development channels into a quantitative stock selection model for pharmaceuticals
Financial Engineering Intern, Washington Mutual, Mortgage Credit Risk Management (October 2003 – January 2004)
Upgraded prepayment and default models for use with the residential mortgage portfolio

PAPERS:

"From Prepayment to Default: Sequential Choices among Residential Prime Jumbo Mortgages" (Job Market Paper)

FELLOWSHIPS AND AWARDS:

2004	The David Pyle Applied Finance Project, Honorable Mention
2002	Outstanding Graduate Student Instructor Award

OTHER INFORMATION:

Languages:	English, Spanish
Computing Skills:	SAS, MATLAB, Stata, C++, VBA
Citizenship:	United States