

Lior Cohen

Barcelona, Spain | Lcohen@ibei.org | Twitter: @LiorCohenEcon

Fields of research

Corporate finance, monetary policy, macroeconomics, and financial markets.

Education

Ph.D. in Economics (*Cum Laude*) | 2016-2020 | University of Barcelona
Dissertation: Essays on the ECB's Monetary Policy's Impact on Non-Financial Firms.

Advisors: Professor Marta Gómez-Puig & Professor Simón Sosvilla-Rivero.

M.A. in Economics | 2004-2008 | Tel Aviv University

B.A. in Economics & Sociology | 2000-2003 | Tel Aviv University

Academic Appointment

Visiting Researcher | Institut Barcelona d'Estudis Internacionals, Barcelona, Spain | Feb. 2021 – Present

Published & Working Papers

1. Has the ECB's monetary policy prompted companies to invest or pay dividends? – Applied Economics 51 (45), 4920-4938, 2019 – coauthored with Gómez-Puig, M., and Sosvilla-Rivero, S. ;
2. Credit and Liquidity Crises During Covid-19: Evidence from European Corporate Bonds and CDSs – coauthored with Itai Furman (submitted);
3. Examining QE's Bang for the Buck: Does QE Reduce Credit and Liquidity Risks and Stimulate Economic Activity? (submitted);
4. Stimulating Investment or Creating Asset Bubbles: An Analysis of Bank of Japan's Corporate ETFs Purchases;
5. The ECB's QE's Impact on Corporate Credit Risk: A Cross-Market Analysis of CDSs, Equities, and Bonds;
6. Measuring the Effect of the ECB's QE on Corporate Credit Risk – coauthored with Gómez-Puig, M., and Sosvilla-Rivero, S.

Work in Progress

7. On the effect of QE on Inequality;
8. Reexamining OPEC's Impact on Oil;
9. Do Option Spreads Predict Earning Surprises?

Review duties

Journal of International Financial Markets, Institutions & Money.

Conferences and Workshops

2021 (all online): Workshop of Globalization and Public Policy Research Cluster at IBEI; Scottish Economic Society Annual Conference; 2021 Asian Meeting of Econometric Society; 37th GdRE International Symposium on Money, Banking and Finance; 27th International Conference on Computing in Economics and Finance; 4th Workshop on Macroeconomic Research of Cracow University; Korean Economic Review International Conference.

2020 (all online): 3rd Workshop on Macroeconomic Research of Cracow University; 32nd SIEP Italian Society of Public Economics conference; 61st Annual Conference of the Italian Economic Association; 45th Symposium of the Spanish Economic Association; The 19th International Conference of the Japan Economic Policy Association.

2019: Association of Southern European Economic Theorists' 41st Annual Conference (Athens, Greece); 2nd Catalan Economic Society Conference (Barcelona, Spain); 22nd Applied Economic Meeting (Cartagena, Spain); 20th Conference on International Economics (Granada, Spain).

2018: University of Barcelona, Economics Department Ph.D. workshop (Barcelona, Spain).

Non-Academic Professional Experience

Financial markets analyst | Independent, Barcelona, Spain | 2010 - Present

Chief economist | Egged Europe Ltd., Lod, Israel | 2007 –2010

Member of management boards | Mobilis & P.K.S Mragowo, Warsaw, Poland | 2009– 2010

Economic consultant | BDO Ziv Haft Consulting Group, Tel Aviv, Israel| 2006 – 2007

Skills & Abilities

LANGUAGES

English (fluent), Hebrew (native), Spanish (advanced/C1), Japanese (conversational/B1), and Italian (beginner/A2).

PROGRAMS

Office, Stata, E-Views, Matlab, SPSS, and R.