

DAVID ELLIOTT

www.davidelliott.uk

EDUCATION

Imperial College London

PhD in Finance, 2021

MRes in Finance, 2017

University of London

Graduate Diploma in Mathematics, 2016

University of Oxford, Nuffield College

MPhil in Economics, 2011

University of Oxford, University College

BA in Philosophy, Politics, and Economics, 2009

PROFESSIONAL EXPERIENCE

Bank of England

Senior Researcher, Monetary and Financial Conditions Division (2021–present)

Economist, Sterling Markets Division (2013–2016)

Analyst, Market Infrastructure Division (2011–2013)

PUBLICATIONS

Nonbank lenders as global shock absorbers: Evidence from US monetary policy spillovers, *Journal of International Economics* (forthcoming), with Ralf Meisenzahl and José-Luis Peydró

The impact of corporate QE on liquidity: Evidence from the UK, *The Economic Journal* (2022), with Lena Boneva, Iryna Kaminska, Oliver Linton, Nick McLaren, and Ben Morley

The leverage ratio and liquidity in the gilt and gilt repo markets, *Journal of Financial Markets* (2020), with Andreea Bicu-Lieb and Louisa Chen (lead article)

WORKING PAPERS

Nonbanks, banks, and monetary policy: US loan-level evidence since the 1990s, with Ralf Meisenzahl, José-Luis Peydró, and Bryce Turner, *R&R at Journal of Monetary Economics*

Side effects of separating retail and investment banking: Evidence from the UK, Bank of England Working Paper No. 892, with Matthieu Chavaz

WORK IN PROGRESS

A public-private partnership? Central bank funding and credit supply, with Matthieu Chavaz and Win Monroe

New evidence on the bank lending channel of monetary policy in the UK, with Mauricio Salgado-Moreno

POLICY PUBLICATIONS

Estimating market expectations of changes in Bank Rate, *Bank of England Quarterly Bulletin* (2015), with Joseph Noss

Central counterparty loss-allocation rules, Bank of England Financial Stability Paper No. 20 (2013)

BLOG POSTS

Separating deposit-taking from investment banking: New evidence on an old question, *Bank Underground* (2020), with Matthieu Chavaz

What explains the fall in sterling corporate bond issuance? *Bank Underground* (2016), with Menno Middeldorp

Mean and modal Bank Rate expectations, *Bank Underground* (2015), with Will Dison

Does oil drive financial market measures of inflation expectations? *Bank Underground* (2015), with Christopher Jackson, Matt Roberts-Sklar, and Marek Rackzo

CONFERENCE PRESENTATIONS AND INVITED SEMINARS

2023

Financial Intermediation Research Society (FIRS) annual conference, Vancouver

Federal Reserve conference on international roles of the US dollar, New York

BIS-BoE-ECB-IMF conference on international spillovers, London

2022

New York Fed conference on financial stability considerations for monetary policy

European Finance Association (EFA) annual meeting, Barcelona

Bank of Finland workshop on banking and institutions, Helsinki

Royal Economic Society (RES) annual conference

Banca d'Italia & Bocconi conference on financial stability and regulation

University of Sussex

2021

Norges Bank & CEPR workshop on frontier research in banking, Oslo

Banco de España & CEMFI conference on financial stability, Madrid

Durham University Central Bankers' Forum

European Finance Association (EFA) annual meeting

CEPR Endless Summer conference on financial intermediation

International Association for Applied Econometrics (IAAE) annual conference

Financial Intermediation Research Society (FIRS) annual conference

Royal Economic Society (RES) annual conference

2019

Paris December Finance Meeting, Paris

BoE Centre for Central Banking Studies (CCBS), London

International Association for Applied Econometrics (IAAE) annual conference, Nicosia

American Economic Association (AEA) annual meeting, Atlanta

2018

Cambridge-INET workshop on market liquidity and microstructure invariance, Cambridge

Royal Economic Society (RES) annual conference, Brighton

CONFERENCE DISCUSSIONS

Bank of England Agenda for Research (BEAR) annual conference (2024; scheduled)

Paris December Finance Meeting (2019)

TEACHING

Corporate Finance (MSc level), Autumn 2020 (teaching assistant)

Risk Management and Valuation (MSc level), Autumn 2018, Spring 2020 (teaching assistant)