

Dr. Ignacio Franceschelli

Senior Consultant



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Dr. Franceschelli is a Senior Consultant in NERA's Securities and Finance Practice. He specializes in the analysis of complex securities including mortgage-backed securities and collateralized debt obligations.

Dr. Franceschelli has provided support to expert testimony related to the credit crisis litigation, and has managed projects involving RMBS litigation, the design of mortgage default, and loss severity econometric models to estimate future losses to be borne by investors. He has also analyzed the factors that influence loan pricing in projects concerning mortgage discrimination claims.

Dr. Franceschelli has published widely in leading academic journals including the *American Economic Journal: Applied Economics*, *Labour Economics* and *Economics Letters*. He has also contributed chapters to various books including "Residential Mortgage Defaults, Foreclosures, and Modifications" in *The Handbook of Mortgage-Backed Securities* (Frank J. Fabozzi, ed., 2016). He presents his research regularly at industry and academic conferences, and has participated in a webcast hosted by Thomson Reuters on the Argentina debt litigation.

Dr. Franceschelli received his PhD and MA in economics from Northwestern University, where he specialized in applied economics with a focus on industrial organization. He holds a BA in economics, *summa cum laude*, from the Universidad de San Andres.

Education

PhD and MA in economics, Northwestern University

BA in economics, *summa cum laude*, Universidad de San Andres

Publications

- *The Role of Punitive Damages in Asbestos Litigation*
- *Manufactured Defaults and the Use of Credit Default Swaps*
- *What Does the CFPB Complaint Database Tell Us About the Quality of Servicing of Student Loans?*

Practice Areas

Bankruptcy and Financial Distress Litigation

Class Actions and Class Certification

Consumer Financial Services

Data Science and Analytics

International Arbitration

Securities and Finance

Languages

English, Spanish

About NERA

NERA Economic Consulting (www.nera.com) is a global firm of experts dedicated to applying economic, finance, and quantitative principles to complex business and legal challenges. For over half a century, NERA's economists have been creating strategies, studies, reports, expert testimony, and policy recommendations for government authorities and the world's leading law firms and corporations. With its main office in New York City, NERA serves clients from more than 25 offices across North America, Europe, and Asia Pacific.