GREGORIO GHETTI

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CURRENT POSITION

Research Fellow - DG MacroPrudential Policy & Financial Stability , ECB   February 2025 - ongoing
Macroprudential Policy Division

PROFESSIONAL EXPERIENCE

Ph.D. Trainee - DG MacroPrudential Policy & Financial Stability , ECB   January 2024 - January 2025
Macroprudential Policy Division

EDUCATION

Ph.D. in Economics and Statistics, University of Milano-Bicocca   October 2020 - April 2025
Advisor: Andrea Colciago, Senior Economist at De Nederlandsche Bank (DNB) & Associate Professor of Economics (DEMS, UNIMIB)

- **Visiting Ph.D. Fellow**, Universitat Pompeu Fabra (UPF)   September 2022 - December 2022
  Research period at the Department of Economics and Business (UPF) for
  numerical methods' applications to DSGE models
  Host: Davide Debortoli, Professor of Economics (UPF)

- **DEFAP Visiting Ph.D. Fellow**, Catholic University of the Sacred Heart of Milan (UCSC)   2020 - 2022
  UNIMIB - UCSC joint 2-year partnership graduate program

M.Sc. in International Economics - Full Grade, University of Milano-Bicocca   2017 - 2020
Thesis in *Industrial Organization*:
"Dynamics for healthy competition and collusion within markets: perspectives and proposals for further research"
Advisor: Prof. Michela Cella, Associate Professor of Economics (DEMS, UNIMIB)

B.A. in Political Science and International Relations, University of Bologna   2014 - 2017
Thesis in *Macroeconomics*:
"Analysis of public debt's progression in the Eurozone from 1997 to today"
Advisor: Prof. Anna Soci, Professor of Economics (DSE, UNIBO)

TEACHING EXPERIENCE

Graduate Courses (M.Sc.):

Teaching Assistant, University of Bologna (UNIBO)   Fall 2023
Macroeconomics, M.Sc. in Economics and Econometrics (EC^2), by Prof. Paolo Manasse (DSE, UNIBO)

Teaching Assistant, University of Milano-Bicocca (UNIMIB)   Spring 2023
Global Macroeconomics, M.Sc. in International Economics, by Prof. Gino Alessandro Gancia (DEMS, UNIMIB)

GRANTS

Ph.D. Full Scholarship
University of Milano - Bicocca, 2020-2024

Ph.D. Full Scholarship
Joint Ph.D. program in Economics, University of Milan - University of Pavia, 2020 - 2023, not accepted by the candidate

CONFERENCES & WORKSHOPS

- Junior Milan Time Series Workshop (Junior MiTSS), DEMM, University of Milan (UNIMI), 31/03/2025
- 2nd Milan Ph.D. Economics Workshop 2024, DEMS, University of Milan-Bicocca (UNIMIB), 16/09/2024
- 1st Milan Ph.D. Economics Workshop 2023, DEMM, University of Milan (UNIMI), 28/06/2023

SEMINARS

- ECOSTATDATA Ph.D. Seminar Series 2024, DEMS, University of Milano-Bicocca (UNIMIB), 18/01/2024
- Macro group seminar series 2023/2024, DEMS, University of Milano-Bicocca (UNIMIB), 28/09/2023
- Macro group seminar series 2022/2023, DEMS, University of Milano-Bicocca (UNIMIB), 15/06/2023
- ECOSTATDATA Ph.D. Seminar Series 2023, DEMS, University of Milano-Bicocca (UNIMIB), 13/04/2023

OTHER POSITIONS

Coordinator, ECOSTATDATA PhD seminar series   January 2023 - January 2025
University of Milan-Bicocca

SUMMER SCHOOLS AND POSTGRADUATE COURSES

Princeton University - Bendheim Center for Finance - Macro-finance summer school (online)
Continuous time macro-finance modeling by Markus K. Brunnermeier (Princeton), June 22 - July 12 2023

Italian Econometric Association (SIdE-IEA) - Venice Centre in Economic and Risk Analytics for public policies (VERA) School
Advanced Bayesian Econometrics: Bayesian Multivariate Models and Forecasting in Economics and Finance
by Roberto Casarin (Ca' Foscari University), Matteo Ciccarelli (ECB), Carlos Montes-Galdon (ECB) and
Francesco Ravazzolo (Free University of Bozen-Bolzano), 29 August - 2 September 2022

Barcelona School of Economics - CREI Macroeconomics Summer School
Firm Dynamics in Macro-Finance: Tools and Applications by Andrea Caggese (UPF), 4-8 July 2022

Euro Area Business Cycle Network - Training School
Financial Intermediation and Monetary Policy by Itamar Drechsler (Penn), Alexi Savov (NYU) and Philipp Schnabl (NYU), 4-7 April 2022

OTHER AFFILIATIONS

- Italian Econometric Association (SIdE-IEA), Regular Member, 2022 - 2023
- Register of Tutors and TAs (DEMM. UNIMI), 2023-2028

TECHNICAL AND PROGRAMMING KNOWLEDGE

MatLab: programming for computational macroeconomics; Dynare - estimation of DSGE models; BEAR - estimation of BVAR models

R: Data analysis; production of descriptive statistics graphs; and proficient knowledge of infrastructures for creating drafts

LaTex: drafting of papers; articles and reports for research and policy work

Python/Julia: programming for computational macroeconomic; Dynare - estimation of DSGE models

STATA: post-graduate level knowledge for microeconometric analysis

LANGUAGES

- Italian (native)

- English (advanced level)

- French (intermediate level)

WORK IN PROGRESS

Endogenous firm exit and the Equity Premium (JM)

Commercial Real Estate prices dynamics and the financial cycle

Monetary policy implications for asset pricing of the extensive margin channel

Determinants of house prices in the Euro Area, with Giorgia De Nora

REFERENCES

Andrea Colciago
Senior Economist at De Nederlandsche Bank (DNB)
Associate Professor of Economics (DEMS, UNIMIB)
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Mara Pirovano
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