Serafín Frache Derrégibus

Appointments

Assistant Professor

March 2018 - present

Department of Economics Universidad de Montevideo

Education

Ph.D. in Economics

March 2015

Queen Mary University of London

M.Sc. in Economics

September 2009

University College London

B.A. in Economics

August 2004

Universidad de la República - Uruguay

Research

Publications

"Buffer-Stock Saving and Households' Response to Income Shocks," with Giulio Fella and Winfried Koeniger, International Economic Review, forthcoming.

Working Papers

"New information and inflation expectations among firms", BIS Working Papers 781, Bank for International Settlements, April 2019, with Rodrigo Lluberas.

"Countercyclical capital buffers, dynamic provisions or both?" New Challenges in Central Banking: Monetary Policy Governance and Macroprudential Issues, SUERF - The European Money and Finance Forum, Cap. 9, November 2017, with Javier García-Cicco and Jorge Ponce.

"Countercyclical prudential tools in an estimated DSGE model", Documentos de trabajo 2017001, Banco Central del Uruguay, 2017, with Javier García-Cicco and Jorge Ponce.

"Estimación de los efectos de la Ley de Inclusión Financiera en un marco Dinámico Estocástico de Equilibrio General", Documentos de trabajo 2016006, Banco Central del Uruguay, 2016, with Juan Odriozola. "Un modelo estocástico de equilibrio general para la economía uruguaya", Documentos de trabajo 2016002, Banco Central del Uruguay, 2016. "Estimating a Risky Term Structure of Uruguayan Sovereign Bonds", Documentos de Trabajo (working papers) 0304, Department of Economics - dECON, 2004, with Gabriel Katz.

Work in Progress

"Official Statistics Release and Inflation Expectations", with Rodrigo Lluberas. "Labor reallocation and inequality: measurements from Uruguay matched employer-employee data", with Jesper Bagger, Rodrigo Lluberas and Juan Pablo Rud

Teaching

Universidad de Montevideo

Lecturer

Macroeconomics I2018 - presentMathematical Economics I2018 - presentMacroeconomics II (Master)2018 - presentQuantitative Methods in Economics and Finance (Master)2017 - present

Universidad del CEMA - Argentina

Lecturer

DSGE Modelling for Monetary Policy Analysis (Master & Ph.D) 2018 - present

dECON - School of Social Sciences - UDELAR - Uruguay

Lecturer

Macroeconomics (Master) 2014 - 2017

School of Economics and Finance - UDELAR - Uruguay

Lecturer

Econometrics I 2014 - 2017 Econometrics II 2014 - 2017

Teaching Assistant

 Econometrics I
 2003 - 2008

 Econometrics II
 2003 - 2008

 Mathematics I
 2003 - 2005

School of Economics and Finance - Queen Mary University of London

Teaching Assistant

Macroeconomics II 2012 - 2014 Corporate Finance II 2012 - 2013

School of Business and Management - Queen Mary University of London

Teaching Assistant

Quantitative Research Methods for Business 2010 - 2011

Conferences, Seminars and Presentations

2019: dECON, School of Social Sciences UDELAR, Uruguay; Central Bank of Uruguay, Montevideo, Uruguay; ASSA Meetings, Atlanta, U.S..

2017: LACEA-LAMES, Buenos Aires, Argentina; XXII Meeting of Central Bank Researchers CEMLA, Bogotá, Colombia; CEMLA Researchers Meeting, Mexico City, Mexico.

2016: RIDGEWorkshop on International Macro, Montevideo, Uruguay; Workshop on Dynamic Economics, FCEA, Montevideo, Uruguay; XXI Meeting of Central Bank Researchers CEMLA, Brasilia, Brasil; XXXI Economic Annual Meetings Central Bank of Uruguay, Montevideo, Uruguay

2015: ORT University, Montevideo, Uruguay.

2013: 67th European Meeting of the Econometric Society (ESEM),

Gothenburg, Sweden; Royal Economic Society, Royal Holloway University of London, United Kingdom; Queen Mary University of London, United Kingdom.

2010: Queen Mary University of London, United Kingdom.

2004: LACEA, San José, Costa Rica.

Other Professional Activities

Reviewer

2019: Comisión Sectorial de Investigación Científica (CSIC), School of Economics and Management, UDELAR - Montevideo - Uruguay

2016: Fondo María Viñas, Agencia Nacional de Investigación e Innovación, Montevideo, Uruguay

Scientific Committee

2019: VIII Encuentro Anual de la Sociedad de Economistas del Uruguay, Montevideo, Uruguay

2018: RIDGE Workshop on Inflation Expectations, 3rd August, Montevideo, Uruguay

2014-2017: Economic Annual Meetings Central Bank of Uruguay, Montevideo, Uruguay

Master Thesis Advisor

2020: Luciana Marchesoni, Msc. in Economics, School of Business and Economics, Universidad de Montevideo, Montevideo - Uruguay 2019: Patricio Beretta & Alejandro Cichevsky, Msc. in Economics, School of Business and Economics, Universidad de Montevideo, Montevideo - Uruguay 2018: Facundo Danza & Giorgina Silvotti, Msc. in Economics, School of Business and Economics, Universidad de Montevideo, Montevideo - Uruguay Rafael Xavier, Msc. in Economics, School of Business and Economics, Universidad de Montevideo, Montevideo - Uruguay 2017: Juan Odriozola, dECON, School of Social Sciences, UDELAR - Montevideo - Uruguay.

Thesis Examinations

2020: Master Thesis: Martín Sequeira, School of Economics and Management, UDELAR - Montevideo - Uruguay

2019: Master Thesis: Alejandro Fried, dECON, School of Social Sciences,

UDELAR - Montevideo - Uruguay. Master Thesis: Laura Zacheo, School of Economics and Management, UDELAR - Montevideo - Uruguay

2015: PhD Thesis: Roberto Methol Raffo, Pontificia Universidad Católica Argentina Santa María de los Buenos Aires

Professional Experience

Central Bank of Uruguay	2018 - present
External Consultant	,
Inter-American Development Bank	2018 - 2019
External Consultant, Trade and Investment Division	
Transforma Uruguay	2017 - 2018
External Consultant, Monitoring and Evaluation area	
Central Bank of Uruguay	2014 - 2017
Senior Researcher	
Inter-American Development Bank	2014 - 2016
External Consultant, Citizen Security Impact Evaluation prog	
Towers Watson, London, United Kingdom	2013
Research Assistant, Project: 2013 edition of the "FTSE 100 De	efined
Contribution Pension Scheme Survey"	
Ministry of Economics and Finance of Uruguay	2007 - 2008
Economic Adviser	
Watson Wyatt, Uruguay	2006 - 2007
Economist, Global Research Office	
Watson Wyatt, Uruguay	2005 - 2006
Senior Analyst, Global Research Office	
PricewaterhouseCoopers, Uruguay	2002 - 2005

Consultant, Economic Services Department

United Nations, Uruguay	2002
External Consultant, Project URU/99/013 of UNDP	2002
Integra Consultores, Uruguay	2001
Research Assistant	
Ministry of Industry, Energy and Mining, Uruguay	1998-2002
Economic Analyst, National Head Office of Industry, Industrial	
Competitiveness Division	
Central Bank of Uruguay	2000
Internship, Financial Policy and Macroeconomic Programming Area	

Honors, Scholarships and Fellowships

Postgraduate Research Fund, Queen Mary University of London	2013
Scholarship for PhD studies, School of Economics and Finance,	2012 - 2013
Queen Mary University of London	
PhD Fellowship, Economics Department Queen Mary	2009 - 2012
University of London	
Japan - Inter - American Development Bank	2008 - 2009
Scholarships for the MSc at UCL	
Chevening Scholarship for graduate studies in the U.K.	2008 - 2009

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