## Serafín Frache Derrégibus



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**Associate 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, Vol. 61(3), 1359-1382, 2020.

### **Working Papers**

"Belief-Dependent pricing decisions", April 2021, with Rodrigo Lluberas and Javier Turén.

"Un modelo estocástico de equilibrio general para la economía uruguaya con producción de commodities", Documentos de trabajo 2021006, Banco Central del Uruguay, 2021, with Helena Rodríguez.

"Official statistics release and inflation expectations", Documentos de trabajo 2020009, Banco Central del Uruguay, 2020, with Rodrigo Lluberas.

"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**

"Evaluating export benefits along the value chain", with Francesco Amodio and Giorgio Chiovelli

"Labor reallocation and inequality: measurements from Uruguay matched employer-employee data", with Jesper Bagger, Rodrigo Lluberas, Juan Pablo Rud and Leandro Zipitría

### Teaching

#### Universidad de Montevideo

Lecturer

Macroeconomics I	2018 - present
Mathematical Economics I	2018 - present
Macroeconomics II (Master)	2018 - present
Quantitative 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 Academic Activities

**2020:** Funding Member and Co-Director MONT<sup>2</sup> Econ Lab

### 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 - 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 progra	m	
Towers Watson, London, United Kingdom	2013	
Research Assistant, Project: 2013 edition of the "FTSE 100 Def	ined	
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		
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		

### Awards and Scholarships

#### Grants, Honors, and Scholarships SSHRC Canada Insight Development Grant 2020 - 2022 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

### **Awards**

Third Prize, Central Bank Economics and Finance Award, Brazil 2017

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