Emanuele Franceschi

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Code: github.com/ceschi
Born: March, 1990 – Italian citizen

Current position

Graduate Program Participant, European Central Bank, Single Supervisory Mechanism, Capital Markets & Treasury

Previous positions

2023 *Graduate Program Participant*, ECB DG Research, Monetary Policy Research
2023 *Financial Stability Analyst*, ECB DG-MF, Market Based Finance
2023 *PhD Intern*, ECB DG-MF, Market Based Finance
2021–22 *Lead Modelling Economist* Chaire TDTE, Institut Louis Bachelier

Areas of specialization

Primary: macroeconometrics, macroeconomic modelling.
Secondary: financial stability, financial econometrics.

Education

2021 PhD from the Paris School of Economics and Paris 1 University, supervisor: Prof. F. Coricelli.
Thesis on *Inflation dynamics: policies and determinants*; jury members: J.-B. Chatelain, A.L. Delatte, R. Horvath, R. Minetti, C. Osbat.

2015 MSc in Empirical and Theoretical Economics, Paris School of Economics
2015 MSc in Quantitative Economics and Mathematical Methods, joint degree with Paris 1 University and Ca' Foscari University of Venice

Research & Policy Works

Publications

2022 "Institutional Integration and Productivity Growth: Evidence from the 1995 Enlargement of the European Union" with N. Campos, F. Coricelli – *European Economic Review*, 2022, vol.142
2021 "Taylor rules and liquidity in financial markets" – *Revue Economique*, 2021/1, vol.72

Policy works

2025 "Investment funds' financial leverage - material and systemic?" – *with S. Kordel and O. Schwarz Blicke*, ECB 26th Macroprudential Bulletin

2024 "Non-bank financial intermediaries as providers of funding to euro area banks" – *joint with C. Kaufmann, F. Lenoci* ECB Financial Stability Review, May 2024

2023 "Key linkages between banks and the non-bank financial sector" – *joint with M. Grodzicki, B. Kagerer, C. Kaufmann, F. Lenoci, L. Mingarelli, C. Pancaro and R. Senner* ECB Financial Stability Review, May 2023

2023 "SESFOD@10 – credit terms and conditions in euro-denominated securities financing and OTC derivatives markets since 2013" – *joint with P. Molitor, S. Kordel, V. Macchiati, P. Kotlarz* ECB Economic Bulletin 6/2023

Working papers and works in progress

2024 "Cast out the pure? Inflation and relative prices on both sides of the Atlantic" – *draft available upon request, with C. Osbat, M. Parker*

2023 "Euro Area Investment Funds Leverage" – *with L. Cappiello, O. Schwartz Blicke*

2022 "Inflation persistence"

Older projects

2020 "A simple model with liquidity" – *PSE working paper*

2020 "AI for time series applications"

Refereeing

2021 – Economic Modelling, Economics of Transition and Institutional Change, Oxford Economic Papers, Journal of Comparative Economic Studies, Italian Economic Journal

Talks

2025 Symposium of the Society for Nonlinear Dynamics and Econometrics (Univ. of Texas at San Antonio)

2024 RCEA International Conference in Economics, Econometrics, and Finance; 72nd Annual Meeting of the French Economic Association (AFSE); European Economic Association Congress 2024

2023 MILE Seminar (Maastricht Univ.); Central Bank of Ireland; SAFE/CEPR Policy Webinar Series; Securities Financing Transaction Data ECB Workshop

2022 70th Annual Meeting of the French Economic Association (AFSE); 2nd Ventotene Macro Workshop (Sapienza University)

2021 ACDD (Strasbourg, France); 1st Ventotene Macro Workshop (Sapienza University)

2020 Banque de France chair at PSE Meeting
2019 PSE Macro Workshop, GdRE Symposium on Money Banking and Finance, 5th IMAC Workshop (Rennes, FR)

Teaching & other experience

2020/21 Teaching Fellow for Econometrics, Paris 1;
2020 RA for Profs AL Delatte, P Garg, J Imbs, matched bank-firm-loan data;
2015/19 TA in Mathematics, Macroeconomics, Econometrics, Growth, Paris 1.

Grants

2020/21 EUR-PSE funding for "Macroeconometrics with artificial intelligence."
2015/18 French government doctoral scholarship, Paris 1 University.

Languages and programming skills

Italian: native, English: fluent, French: fluent, Spanish: advanced, German: beginner.
Fluency in MATLAB, Dynare, SQL, R, LaTeX, Python, Julia, bash.
Cloud computing platforms: Amazon Web Services, Google Cloud Computing, Hive/Impala SQL.

References

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