Emanuele Franceschi

Email: emanuele.franceschi@gmail.com

Web: emanuelefranceschi.com

Code: github.com/ceschi

Current position

PhD Trainee, European Central Bank, DG MF, Market-Based Finance

Previous positions

PhD Trainee, ECB DG-MF, Macroprudential Policy Strategy team
Lead Modelling Economist Chaire TDTE, Institut Louis Bachelier

Areas of specialization

Primary: monetary policy, applied econometrics, macroeconomic modelling. **Secondary**: structural change, European integration, computational economics.

Education

PhD from the Paris School of Economics and Paris 1 University, supervisor: Prof. F. Coricelli.

Thesis title *Inflation dynamics: policies and determinants*, committee J.-B. Chatelain, A.L. Delatte, R. Horvath, R. Minetti, C. Osbat.

MSc in Empirical and Theoretical Economics, Paris School of Economics

MSc in Quantitative Economics and Mathematical Methods, joint degree with Paris I University and Ca' Foscari University of Venice

BSc in Economics and Commerce, Ca' Foscari University of Venice, 110/110 cum laude

Research

2015

2013

Publications

"Institutional Integration and Productivity Growth: Evidence from the 1995 Enlargement of the European Union" – joint with N. Campos, F. Coricelli – European Economic Review

"Taylor rules and liquidity in financial markets" – Revue Economique, 2021/1, vol. 72

	Working papers and works in progress
2022	"Growth Effects of the European Eastern Enlargement" – in progress, joint with N. Campos, F. Coricelli
2021	"Inflation inequality with income composition" – joint with A. De Sanctis and M. Ranaldi
2021	"Lending and banks' ownership structure" – joint with A. De Sanctis and J. Montaña Doncel
2021	"Inflation persistence"
2020	"Sectoral inflation and optimal monetary policy" – early stage
2020	"A simple model with liquidity" – PSE working paper
2020	"Machine learning application to macroeconometric time series"
	Refereeing
2021 -	Economics of Transition and Institutional Change, Oxford Economic Papers
	Talks
	Talks
2023	MILE Seminar (Maastricht Univ., planned)
2022	70 th 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, 5 th IMAC Workshop (Rennes, FR)
	Teaching & other experience
2020/21	Teaching Fellow for Econometrics (L. Martonity, graduate) and Growth (G. Rubin, L. Moretti, undergraduate), Paris 1;
2020	RA for Profs AL Delatte, P Garg, J Imbs, matched bank-firm-loan data;

TA in Mathematics (M. Goffin, C. Ventura), Paris 1, undergraduate;

TA in Growth macroeconomics (K. Schubert), Paris 1, undergraduate;

TA in Introduction to Economics (J. Valentin), Paris 1, undergraduate.

TA in Macroeconomics (L. De Lisi), Paris 1, undergraduate;

TA in Econometrics (C. Doz), Paris 1, undergraduate;

2018/19

2018/19

2016/18

2016/17

2015/16

Grants

2020/21 EUR-PSE funding for "Macroeconometrics with artificial intelligence."

Institute for New Economic Thinking research grant for the project on "Expec-

tations vs structural breaks: The Taylor Rule after the Global Financial Crisis"

then retitled "Taylor rules and liquidity in financial markets."

^{2015/18} French government doctoral scholarship, Paris I University.

Languages and programming skills

Italian: native, English: fluent, French: fluent, Spanish: beginner. Fluency in MATLAB, Dynare, Stata, R, LaTEX, Python, Julia, bash.

Cloud computing platforms: Amazon Web Services, Google Cloud Computing.

References

Nauro F. Campos Fabrizio Coricelli

UCL SSEES University of Siena, PSE n.campos@ucl.ac.uk fabrizio.coricelli@gmail.com

Raoul Minetti Chiara Osbat

Michigan State University European Central Bank minetti@msu.edu Chiara.Osbat@ecb.europa.eu