

Emanuele Franceschi

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Code: github.com/ceschi

Current position

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

Previous positions

2022 *PhD Trainee*, ECB DG-MF, Macprudential Policy Strategy team
2021 /22 *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

2021 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.

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

2013 BSc in Economics and Commerce, Ca' Foscari University of Venice, *110/110 cum laude*

Research

Publications

2022 "Institutional Integration and Productivity Growth: Evidence from the 1995 Enlargement of the European Union" – *joint with N. Campos, F. Coricelli* – *European Economic Review*

2021 "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*
- 2022 "Inflation inequality with income composition" – *joint with A. De Sanctis and M. Ranaldi*
- 2022 "Lending and banks' ownership structure" – *joint with A. De Sanctis and J. Montaña Doncel*
- 2022 "Inflation persistence"
- 2021 "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

- 2023 MILE Seminar (Maastricht Univ, planned)
- 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 (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;
- 2018/19 TA in Mathematics (M. Goffin, C. Ventura), Paris 1, undergraduate;
- 2018/19 TA in Macroeconomics (L. De Lisi), Paris 1, undergraduate;
- 2016/18 TA in Growth macroeconomics (K. Schubert), Paris 1, undergraduate;
- 2016/17 TA in Econometrics (C. Doz), Paris 1, undergraduate;
- 2015/16 TA in Introduction to Economics (J. Valentin), Paris 1, undergraduate.

Grants

- 2020/21 EUR-PSE funding for "Macroeconometrics with artificial intelligence."
2016/17 Institute for New Economic Thinking research grant for the project on "Expectations 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 1 University.

Languages and programming skills

Italian: native, English: fluent, French: fluent, Spanish: beginner.
Fluency in MATLAB, Dynare, Stata, R, L^AT_EX, Python, Julia, bash.
Cloud computing platforms: Amazon Web Services, Google Cloud Computing.

References

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