Emanuele Franceschi

Email: emanuele.franceschi@ecb.europa.eu, emanuele.franceschi@gmail.com
Web: emanuelefranceschi.com
Code: github.com/ceschi
Born: March, 1990 – Italian citizen

Current position

Graduate Program Participant, European Central Bank, DG Research, Monetary Policy Research

Previous positions

2023 *Financial Stability Analyst*, ECB DG-MF, Market Based Finance
2022 *PhD Trainee*, ECB DG-MF, Macroprudential 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 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" – *joint with N. Campos, F. Coricelli* – *European Economic Review*
2021 "Taylor rules and liquidity in financial markets" – *Revue Economique*, 2021/1, vol. 72

Policy works

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

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

2024 "Financial conglomerates: blurred lines between banks and non banks"

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

2022 "Inflation persistence"

Older projects

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, Journal of Comparative Economic Studies, Italian Economic Journal

Talks

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

Nauro F. Campos
UCL SSEES
n.campos@ucl.ac.uk

Fabrizio Coricelli
University of Siena, PSE
fabrizio.coricelli@gmail.com

Chiara Osbat
European Central Bank
chiara.osbat@ecb.europa.eu

Lorenzo Cappiello
European Central Bank
lorenzo.cappiello@ecb.europa.eu

Last updated: September 1, 2024