# Dario Bonciani

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### PROFESSIONAL EXPERIENCE

| 1 ROFESSIONAL DAI ERIENOE   |                     |
|---|---------------------|
| Research Economist, Bank of England (MA/Modelling Team)                 | Apr 2019 - Present  |
| Quantitative Economist, Autonomy Capital                                | Jan 2018 - Mar 2019 |
| <b>PhD Trainee</b> , European Central Bank (DG-I/External Developments) | Jun 2016 - Jan 2017 |
| EDUCATION   |                     |
| Ph.D. Economics, European University Institute                          | Aug 2013 - Jun 2018 |
| Advisors: Juan J. Dolado and Evi Pappa                                  |                     |
| ASP International Economics, Kiel Institute for the World Economy       | Aug 2012 - May 2013 |
| M.Sc. Economics, University of Bonn                                     | Oct 2010 - Aug 2012 |
| B.Sc. European Economics and Business, University of Rome Tor Vergata   | Sep 2006 - Mar 2010 |
| Visiting Positions  |                     |
| European Doctoral Programme, London School of Economics                 | Sep 2015 - May 2016 |
| Local Advisor: Wouter den Haan  |                     |
| Erasmus, University of Innsbruck  | Sep 2008 - Feb 2009 |
| RESEARCH INTERESTS  |                     |

Monetary Economics, Empirical Macroeconomics, DSGE Modelling, Uncertainty

#### Publications

"The International Effects of Global Financial Uncertainty Shocks", with Martino Ricci Journal of International Money and Finance, December 2020

"The Effects of Uncertainty on Daily Prices", with Andrea Tafuro Journal of Business Cycle Research, January 2018

"Uncertainty Shocks, Banking Frictions, and Economic Activity", with Björn van Roye Journal of Economic Dynamics and Control, December 2016

# Working Papers and Ongoing Research

"The Long-Run Effects of Uncertainty Shocks", with Joonseok Oh BoE Staff Working Paper, June 2019

"Monetary Policy Inertia and the Paradox of Flexibility", with Joonseok Oh

BoE Staff Working Paper, November 2020

### Refereing Activity

Journal of Applied Econometrics  $(4\times)$ ; Journal of Economic Dynamics and Control; Journal of Money, Credit and Banking; Review of International Economics  $(2\times)$ ; B.E. Journal of Macroeconomics; Journal of Business Cycle Research; Journal of Economics and Business

## CITIZENSHIPS AND MISCELLANEA

Citizenships Italian and German

Languages Italian (Native), German (Native), English (Fluent), French (Basic)

Programming Matlab, Dynare, Python, Eviews, Stata

Databases Haver, Bloomberg, Datastream, DataQuery (JPM)

last update: December 31, 2020

<sup>&</sup>quot;Slow Recoveries, Endogenous Growth and Policy", with David Gauthier and Derrick Kanngiesser

<sup>&</sup>quot;Revisiting the New Keynesian Policy Paradoxes under QE", with Joonseok Oh

<sup>&</sup>quot;Individual Experiences and Inflation Expectations", with Riccardo Masolo and Silvia Sarpietro (work in progress)

<sup>&</sup>quot;Unemployment Risk, Liquidity Trap, and Monetary Policy", with Joonseok Oh (work in progress)

<sup>&</sup>quot;Estimating the Effects of Uncertainty over the Business Cycle"