Dario Bonciani

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Professional Experience

Assistant Professor (RTT), Sapienza University of Rome (Dpt. Economics & Law)	Jul 2024 -
Senior Research Economist, Bank of England (MA/Modelling Team)	Jul 2022 - Jun 2024
Research Economist, Bank of England (MA/Modelling Team)	Apr 2019 - Jun 2022
Quantitative Economist, Autonomy Capital	Jan 2018 - Mar 2019
PhD Trainee, European Central Bank (DG-I/External Developments)	Jun 2016 - Jan 2017
EDUCATION	
PhD 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
MSc Economics, University of Bonn	Oct 2010 - Aug 2012
BSc 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
Erasmus, University of Innsbruck	Sep 2008 - Feb 2009

RESEARCH INTERESTS

Monetary Economics, Empirical Macroeconomics, DSGE Modelling, Uncertainty

PUBLICATIONS

"Slow Recoveries, Endogenous Growth and Macro-prudential Policy", with David Gauthier and Derrick Kanngiesser Review of Economic Dynamics, December 2023

"Monetary Policy Inertia and the Paradox of Flexibility", with Joonseok Oh Journal of Economic Dynamics and Control, June 2023

"Revisiting the New Keynesian Policy Paradoxes under QE", with Joonseok Oh European Economic Review, May 2023

"Uncertainty Shocks, Innovation, and Productivity", with Joonseok Oh

B.E. Journal of Macroeconomics, March 2022

"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

"Unemployment Risk, Liquidity Traps, and Monetary Policy", with Joonseok Oh $R\mathcal{B}R$ at the Journal of Money, Credit and Banking

"Optimal Monetary Policy Mix at the Zero Lower Bound", with Joonseok Oh $R \mathcal{E} R$ at the Journal of Economic Dynamics and Control

"How Food Prices Shape Inflation Expectations and the Monetary Policy Response", with Riccardo Masolo and Silvia Sarpietro, submitted

"Optimal Monetary Policy and Rawls' Difference Principle", with Taewon Hwang and Joonseok Oh (work in progress)

Refereing Activity

Applied Economics Letters; B.E. Journal of Macroeconomics $(3\times)$; Economic Modelling $(3\times)$; European Economic Review $(2\times)$; International Economics; Journal of Applied Econometrics $(5\times)$; Journal of Business Cycle Research; Journal of Economic Dynamics and Control; Journal of Economics and Business; Journal of International Economics; Journal of International Money and Finance; Journal of Macroeconomics; Journal of Money, Credit and Banking $(3\times)$; Oxford Economic Papers; Review of International Economics $(2\times)$

Personal Information 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: September 20, 2024