# Dario Bonciani

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## PROFESSIONAL EXPERIENCE

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	2013 - 2018
Advisors: Juan J. Dolado and Evi Pappa	
M.Res. Economics, European University Institute	2013 - 2014
ASP International Economics, Kiel Institute for the World Economy	2012 - 2013
M.Sc. Economics, University of Bonn	2010 - 2012
B.Sc. European Economics and Business, University of Rome Tor Vergata	2006 - 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**, 2020

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

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

"Slow Recoveries, Endogenous Growth and Policy", with David Gauthier and Derrick Kanngiesser

"Individual Experiences and Inflation Expectations", with Riccardo Masolo and Silvia Sarpietro (work in progress)

"Revisiting the New Keynesian Policy Paradoxes under QE", with Joonseok Oh (work in progress)

"Estimating the Effects of Uncertainty over the Business Cycle"

#### Refereing Activity

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

## LANGUAGE AND PROGRAMMING SKILLS

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

IT MATLAB, Dynare, Python, Eviews, Stata, IATEX, LYX
 Databases Haver, Bloomberg, Datastream, DataQuery (JPM)

## TRAINING SCHOOLS AND OTHER EXPERIENCES

Summer School "Advances in Empirical Macroeconomics", University of Bonn

Member of AEGEE, European Students' Forum

2010-2012

Participant at the Economics Festival in Trento, Italy

June 2010

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