Dario Bonciani

dario.bonciani@bankofengland.co.uk
 sites.google.com/site/boncecon

Professional Experience

Research Economist, Bank of England (MA/Modelling Team) Quantitative Economist, Autonomy Capital PhD Trainee, European Central Bank (DG-I/External Developments)	Apr 2019 - Present Jan 2018 - Mar 2019 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, 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

LANGUAGE AND PROGRAMMING SKILLS

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

IT MATLAB, Dynare, Python, Eviews, Stata, IATEX, IXX
 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

last update: November 29, 2020

[&]quot;Slow Recoveries, Endogenous Growth and Policy", with David Gauthier and Derrick Kanngiesser

[&]quot;Revisiting the New Keynesian Policy Paradoxes under QE", with Joonseok Oh

[&]quot;Individual Experiences and Inflation Expectations", with Riccardo Masolo and Silvia Sarpietro (work in progress)

[&]quot;Estimating the Effects of Uncertainty over the Business Cycle"