

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
PhD Trainee , European Central Bank (DG-I/External Developments)	Jun 2016 - Jan 2017

EDUCATION

Ph.D. Economics , European University Institute Advisors: Juan J. Dolado and Evi Pappa	Aug 2013 - Jun 2018
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 Local Advisor: Wouter den Haan	Sep 2015 - May 2016
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

“Revisiting the New Keynesian Policy Paradoxes under QE”, with Joonseok Oh
BoE Staff Working Paper, February 2021

“Slow Recoveries, Endogenous Growth and Policy”, with David Gauthier and Derrick Kanngiesser
BoE Staff Working Paper, April 2021

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

“Unemployment Risk, Liquidity Traps, and Monetary Policy”, with Joonseok Oh

“Optimal Monetary Policy Mix at the Zero Lower Bound”, with Joonseok Oh (work in progress)

“Estimating the Effects of Uncertainty over the Business Cycle”

REFEREEING ACTIVITY

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

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: April 26, 2021