# 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

"Revisiting the New Keynesian Policy Paradoxes under QE", with Joonseok Oh BoE Staff Working Paper, R&R at European Economic Review, February 2021

"Slow Recoveries, Endogenous Growth and Macroprudential Policy", with David Gauthier and Derrick Kanngiesser BoE Staff Working Paper, R&R at Review of Economic Dynamics, April 2021

"Unemployment Risk, Liquidity Traps, and Monetary Policy", with Joonseok Oh BoE Staff Working Paper, May 2021

"Optimal Monetary Policy Mix at the Zero Lower Bound", with Joonseok Oh BoE Staff Working Paper, October 2021

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

"Estimating the Effects of Uncertainty over the Business Cycle"

## Refereing Activity

Journal of Applied Econometrics ( $4\times$ ); Journal of Money, Credit and Banking ( $2\times$ ); Journal of Economic Dynamics and Control; Review of International Economics ( $2\times$ ); 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: October 22, 2021