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## DAMIAN ROMERO

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### CURRENT POSITION

- January 2021–  
Research Economist, Financial Research Unit, Central Bank of Chile

### PAST POSITIONS

- October 2017–August 2019  
Research assistant of Julian di Giovanni and Manuel Garcia-Santana, Universitat Pompeu Fabra
- September 2018 / July 2019–August 2019  
Summer intern, Modeling and Economic Analysis Department, Central Bank of Chile
- March 2013–July 2015  
Economist, Economic Research Department, Central Bank of Chile
- October 2011–February 2013  
Economist, Macroeconomic Analysis Area, Central Bank of Chile
- January 2011–September 2011  
Economist, Research Division, Ministry of Planning

### EDUCATION

- 2017–2021: Ph.D., Economics, Universitat Pompeu Fabra, Spain  
“Essays on Commodity Price Shocks in Small Open Economies”  
Advisors: Julian di Giovanni and Manuel Garcia-Santana
- 2016–2017: M.Res, Economics, Finance and Business, Universitat Pompeu Fabra, Spain
- 2015–2016: M.A., Economics, Barcelona School of Economics, Spain
- 2010–2012: M.A., Economics, Universidad de Chile, Chile
- 2005–2010: B.A., Economics, Universidad de Chile, Chile

### HONORS AND AWARDS

- 2022: Inter-American Development Bank Mentorship Program, “Institutional Investors and Government Bonds–A Demand System Approach”
- 2015: Barcelona School of Economics, €13,500 merit-based tuition waiver

## FIELDS OF INTEREST

- Macroeconomics, International Economics, Financial Economics

## PUBLICATIONS

- “UIP Deviations: Insights from Event Studies,” with Elias Albagli, Luis Ceballos and Sebastian Claro, forthcoming at *Journal of International Economics*
- “Inequality, Nominal Rigidities, and Aggregate Demand,” with Sebastian Diz and Mario Giarda, *European Economic Review*, 158, 2023
- “International Portfolio Bond Spillovers,” with Luis Ceballos, *Economic Letters*, 220, 2022
- “Channels of US Monetary Policy Spillover in International Bond Markets,” with Elias Albagli, Luis Ceballos and Sebastian Claro, *Journal of Financial Economics*, 132(2), 2019
- “Decomposing Long-term Interest Rates: An International Comparison,” with Luis Ceballos, *Journal of Fixed Income*, 26(1), 2016
- “Nominal Term Structure and Term Premia: Evidence from Chile,” with Luis Ceballos and Alberto Naudon, *Applied Economics*, 48(29), 2016

## WORKING PAPERS

- “Time-Varying Expenditure Shares and Macroeconomic Dynamics,” with Benjamín García, Mario Giarda and Carlos Lizama, Working Papers 1000, 2023, Central Bank of Chile
- “Market Incompleteness, Consumption Heterogeneity and Commodity Price Shocks,” Working Papers 950, 2022, Central Bank of Chile
- “Domestic Linkages and the Transmission of Commodity Price Shocks,” Working Papers 936, 2022, Central Bank of Chile

## RESEARCH IN PROGRESS

- “Production Linkages and Nominal Rigidities in a Small Open Economy”
- “Price Pressure in the Government Bond Market: Long-term Impact of Short-term Advice,” with Luis Ceballos
- “A Post-Pandemic New Normal for Interest Rates in Emerging Bond Markets? Evidence from Chile,” with Luis Ceballos and Jens Christensen
- “Market-Based Estimates of the Natural Real Rate: Evidence from Latin American Bond Markets,” with Luis Ceballos and Jens Christensen
- “Institutional Investors and Government Bonds-A Demand System Approach,” with Alejandra Inzunza
- “Global Green Bonds-Channels of the Green Premium,” with Luis Ceballos, Olesya Grishchenko and Jingzhi Huang

## TEACHING EXPERIENCE

- Lecturer  
Universidad de los Andes: Macroeconomics II, 2023-2024  
Universidad de Chile: Macroeconomics I, 2011
- Teaching Assistant  
Universitat Pompeu Fabra: International Economics (undergraduate, 2019), Macroeconomics I (graduate, 2019), Advanced Macroeconomics II (graduate, 2017)  
Universidad Adolfo Ibañez: Econometrics I (undergraduate, 2010)  
Universidad de Chile: Macroeconomics I (graduate, 2010), Microeconomics I (undergraduate, 2009), Microeconomics II (undergraduate, 2009), Macroeconomics I (undergraduate, 2008), Macroeconomics II (undergraduate, 2008)

## PROFESSIONAL ACTIVITIES

- Referee: Journal of International Economics, Latin American Business Review, Oxford Bulletin of Economics and Statistics, The Quarterly Journal of Finance, Economic Letters, Journal of International Financial Markets, Institutions and Money
- Conference/Workshop Organization: “Financial Markets, Shocks, and Macroeconomic Policy,” Central Bank of Chile, 2023; “Industrial Organization in Financial Markets,” Central Bank of Chile, 2022

## SEMINARS AND CONFERENCES (presented by me or co-author; includes scheduled)

- 2024: Southwestern Finance Association Annual Meeting, LAJCB Conference
- 2023: IBEFA Summer Meeting, Third Catalan Economic Society Congress (Barcelona, Spain), the 2023 Annual Meeting of the Society of Economic Dynamics (Cartagena, Colombia), I Annual Conference of the Banco Central do Brasil (Brasilia, Brasil), World Finance Conference (University of Agder, Norway), 38th Meeting of the European Economic Association (Barcelona, Spain), XXVIII Meeting of the Central Bank Researchers Network at CEMLA, LACEA Annual Meetings
- 2022: FMA Annual Meeting
- 2021: Czech National Bank, SWFA Annual Meeting, EFA Annual Meeting, Penn State University, Universidad de los Andes (Chile), International Monetary Fund
- 2020: CREi Macroeconomic Lunch Workshop, VI Winter Macroeconomics Workshop in Bellaterra (cancelled), Central Bank of Chile, SFA Annual Meeting, FMA Annual Meeting
- 2019: CREi Macroeconomic Lunch Workshop, Central Bank of Chile, Spanish Economic Association Symposium, PBC School of Finance (Tsinghua University)
- 2018: CREi International Lunch Workshop, Central Bank of Chile
- 2017: Barcelona GSE PhD Jamboree

## OTHER INFORMATION

- Language: Spanish (native), English (fluent)
- Programming:  $\text{\LaTeX}$ , Matlab, Stata, Julia