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## DAMIAN ROMERO

Financial Research Unit  
Central Bank of Chile  
Agustinas 1180, Santiago, Chile

E-mail: [dromeroc@bcentral.cl](mailto:dromeroc@bcentral.cl)  
URL: <https://www.romero-damian.com>

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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

- “[International Portfolio Bond Spillovers](#),” with Luis Ceballos, forthcoming *Economic Letters*
- “[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

- “[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
- “[Inequality, Nominal Rigidities, and Aggregate Demand](#),” with Sebastian Diz and Mario Giarda, Working Papers 929, 2021, Central Bank of Chile

## RESEARCH IN PROGRESS

- “Expenditure Heterogeneity, Nominal Rigidities, and Aggregate Fluctuations,” with Benjamín García, Mario Giarda and Carlos Lizama
- “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
- “UIP: a Partial Reconciliation from Event Studies,” with Elias Albagli, Luis Ceballos and Sebastian Claro
- “Bond Liquidity Transmission,” with Luis Ceballos and Jens Christensen
- “Inflation Risk and Timing Ability in the Corporate Bond Market,” with Luis Ceballos
- “Global Risk, Exchange Rates and the Yield Curve,” with Luis Ceballos
- “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 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, The Quarterly Journal of Finance
- Conference/Workshop Organization: “Industrial Organization in Financial Markets,” Central Bank of Chile, 2022

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

- 2023: IBEFA Summer Meeting, Third Catalan Economic Society Congress (Barcelona, Spain), the 2023 Annual Meeting of the Society of Economic Dynamics (Cartagena, Colombia) and I Annual Conference of the Banco Central do Brasil (Brasilia, Brasil)
- 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