

DAMIAN ROMERO

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EDUCATION

Universitat Pompeu Fabra PhD in Economics	October 2017–July 2021
Universitat Pompeu Fabra Master of Research in Economics	2016–2017
Barcelona Graduate School of Economics M.A. of Economics	2015–2016
University of Chile M.A. of Economics Maximum Distinction	2010–2012
University of Chile B.A. of Economics Distinction	2005–2010

EXPERIENCE

Financial Research Department, Central Bank of Chile <i>Senior economist</i>	January 2021 - Present <i>Santiago, Chile</i>
Universitat Pompeu Fabra <i>Research assistant</i>	October 2017 - August 2019 <i>Barcelona, Spain</i>
· Research assistant of Julian di Giovanni (PhD. University of California, Berkeley) and Manuel Garcia-Santana (PhD. CEMFI) in topics of public procurement and capital misallocation.	
Modeling and Economic Analysis Department, Central Bank of Chile September 2018 / July 2019 - August 2019 <i>Summer intern</i>	Augusts 2018 - <i>Santiago, Chile</i>
· Working on topics of transmission of commodity price shocks in small open economies, and real effects of trade credit.	
Economic Research Department, Central Bank of Chile <i>Economist</i>	March 2013 - July 2015 <i>Santiago, Chile</i>
· Research assistant of Sofia Bauducco (PhD. Pompeu Fabra University) and Rodrigo Caputo (PhD. Cambridge University) in topics of monetary policy and international economics using local and global methods.	
· Editor of the Working Paper series of the Central Bank and editor of publications of the journal <i>Economia Chilena</i> .	

Macroeconomic Analysis Area, Central Bank of Chile

October 2011 - February 2013

*Economist**Santiago, Chile*

- Monitored local financial markets.
- Produced short policy papers for the Board of the Central Bank.
- Generated inputs for short and medium-term forecast of inflation and output growth.

Research Division, Ministry of Planning

January 2008 - April 2010

*Economist**Santiago, Chile*

- Monitored impact evaluation programs.
- Contributed to design and implementation of *Ingreso Etico Familiar*, a social program that tries to reduce extreme poverty in Chile.
- Distinguished with the best qualification in the public servant career.

TEACHING EXPERIENCE

Lecturer

- Macroeconomics I, University of Chile, 2011 (undergraduate)

Teaching Assistant

- International Economics I, Professor Manuel Garcia-Santana, Universitat Pompeu Fabra, 2019 (undergraduate)
- Macroeconomics I, Professor Manuel Garcia-Santana, Universitat Pompeu Fabra, 2019 (graduate)
- Advanced Macroeconomics II, Professors Alberto Martin and Isaac Baley, Universitat Pompeu Fabra, 2017 (graduate)
- Schumpeterian Microeconomy and the Macroeconomics of Restructuring, Professor Oscar Landerretche, University of Chile, 2010 (graduate)
- Macroeconomics I, Professor Oscar Landerretche, University of Chile, 2010 (graduate)
- Econometrics I, Professors Eduardo Fajnzylber, Julio Guzman and Andres Hernando, Adolfo Ibañez University, 2010 (undergraduate)
- Microeconomics I, Professors Juan Pablo Torres-Martinez and Pablo Serra, University of Chile, 2009 (undergraduate)
- Microeconomics II, Professor Jorge Rivera, University of Chile, 2009 (undergraduate)
- Macroeconomics I, Professors Oscar Landerretche and Christopher Neilson, University of Chile, 2008 (undergraduate)
- Macroeconomics II, Professor Rodrigo Alfaro, University of Chile, 2008 (undergraduate)

RESEARCH PAPERS

Publications

- Albagli, E., Ceballos, L., Claro, S. and Romero, D. (2019). Channels of US monetary policy spillovers to international bond markets. *Journal of Financial Economics*, 134(2), 447-473
- Ceballos, L. and Romero, D. (2016). Decomposing long-term interest rates: An international comparison. *The Journal of Fixed Income*, 26(1), 61-73
- Ceballos, L., Naudon, A. and Romero, D. (2016). Nominal term structure and term premium. Evidence from Chile. *Applied Economics*, 48(29), 2721-2735
- Ceballos, L. and Romero, D. (2015). The yield curve information under unconventional monetary policies. *Economic Analysis Review*, 30(2), 3-18
- Ceballos, L., Fuentes, M. and Romero, D. (2013). Effects of financial risk on corporate, household and bank financing sources. *Journal Economía Chilena*, 16(2), 134-148 (in Spanish)

Working Papers and Work in Progress

- Ceballos, L. and Romero, D. (2021). Price pressure in the government bond market: Long-term impact of short-term advice
- Albagli, E., Ceballos, L., Claro, S. and Romero, D. (2021). Uncovered interest rate parity: A partial reconciliation from event studies
- Romero, D. (2021). Domestic linkages and the transmission of commodity price shocks
- Romero, D. (2021). Domestic linkages, nominal rigidities and the transmission of commodity price shocks
- Romero, D. (2021). Consumption Heterogeneity and Commodity Price Shocks
- Diz, S., Giarda, M. and Romero, D. (2020). Inequality, the zero lower bound, and the gains from wage flexibility
- Romero, D. (2017). Overborrowing, macroprudential policy, and volatility shocks to the interest rate
- Ceballos, L. and Romero, D. (2014). Risk matters: The impact of nominal uncertainty in Chile. (Central Bank of Chile Working Paper 741). Santiago, Chile: Central Bank of Chile
- Alfaro, R. and Romero, D. (2013). A note on the yield spread and output growth. (Central Bank of Chile Working Paper 700). Santiago, Chile: Central Bank of Chile

FIELDS OF INTERESTS

- Macroeconomics, International Economics, Financial Economics

PROFESSIONAL ACTIVITIES

Presentations

- 2020: CREi Macroeconomic Lunch Workshop, VI Winter Macroeconomics Workshop in Bellaterra (cancelled)
- 2019: CREi Macroeconomic Lunch Workshop, Central Bank of Chile, Spanish Economic Association Symposium
- 2018: CREi International Lunch Workshop, Central Bank of Chile
- 2017: Barcelona GSE PhD Jamboree

Professional Developments

- “Financial Markets and the Macroeconomy” by Harald Uhlig (University of Chicago) at Central Bank of Chile. 2016 (9 hours)
- “Finance, Firm Dynamics and the Business Cycle: Theory and Empirical Evidence” by Andrea Caggese (Universitat Pompeu Fabra) at Universitat Pompeu Fabra. 2016 (10 hours)
- “Quantitative models of financial crises and macroprudential regulation” by Enrique Mendoza (University of Pennsylvania) at Central Bank of Chile. 2014 (9 hours)
- “Time series and forecasting” by Bruce Hansen (University of Wisconsin-Madison) at Central Bank of Chile. 2013 (9 hours)
- “Heterogeneous agents models in macroeconomics” by Jose Victor Rios-Rull (University of Minnesota) at Central Bank of Chile. 2013 (9 hours)
- “Credit, bubbles and business cycles” by Jaume Ventura (Pompeu Fabra University) at Central Bank of Chile. 2013 (9 hours)
- “General equilibrium analysis of financial stability” by Dimitrios Tsomocos (Oxford University) at Central Bank of Chile. 2013 (15 hours)
- “Macro models with financial frictions” by Jesús Fernández-Villaverde (University of Pennsylvania) at Central Bank of Chile. 2012 (16.5 hours)

- “Topics in Bayesian econometrics” by Fabio Canova (European University Institute) at Central Bank of Chile. 2012 (15 hours)
- “Finance for macroeconomists” by International Monetary Fund (IMF) at IMF Headquarters, Washington DC. 2012 (120 hours)

HONORS AND AWARDS

- Tuition scholarship for graduate studies, Universitat Pompeu Fabra, 2016-2020
- Tuition scholarship for graduate studies, Barcelona Graduate School of Economics, 2015
- Tuition scholarship for graduate studies, Central Bank of Chile, 2015-2017
- Tuition scholarship for graduate studies, University of Chile, 2010

SKILLS

Languages

- Spanish (native) and English (fluent)

Programming

- L^AT_EX, LyX, Matlab, Gauss, Eviews, Stata, Gretl, Julia (beginner), Python (beginner) and Fortran (beginner)