

Francesco G. Caloia

Curriculum Vitae

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Google Site
Google Scholar

CURRENT POSITIONS

CURRENT, FROM JUN 2020 (FT)

Dutch National Bank *Economist, Financial Stability*

My work at the Macropprudential Analysis and Policy division focuses on residential and commercial real estate, stress testing and macropprudential analysis. My main expertise is the use of microdata for research and policy work in the area of Financial Stability. My analyses contribute to several publications such as DNB's Financial Stability Report and Occasional Studies. I also participate at various international working groups with the ECB, ESRB, EBA.

CURRENT, FROM SEP 2020 (PT)

Vrije Universiteit Amsterdam *Assistant Professor, School of Business and Economics*

Besides my research work, I teach a bachelor course on economic and financial crises (introduction to macrofinance) and I supervise bachelor and master students of economics in their thesis.

RESEARCH

My research interests are primarily on financial stability and central banking topics, such as macropprudential regulation, real estate finance, climate finance, household saving and debt. See my [Google Scholar profile](#) for an overview.

TEACHING EXPERIENCE

2018 - PRESENT

Lecturer

Economics of Crises (VU Amsterdam, 2020-2021)

Introductory micro and macroeconomics (SIE Venice, 2018-2019)

2016 - 2018

Teaching Assistant

Introduction to econometrics (UniVE, 2017)

Derivatives (UniMoRe, 2016), Financial modelling (UniMore, 2016)

REFERENCES

Agar Brugiavini

Professor, Department of Economics

Ca Foscari University of Venice

Maarten Lindeboom

Professor, School of Business and Economics

Vrije Universiteit Amsterdam

Giacomo Pasini

Professor, Department of Economics

Ca Foscari University of Venice

EDUCATION

2020 PhD in Economics

THESIS: MICRO EFFECTS OF MACRO POLICIES

Vrije Universiteit Amsterdam &

Ca Foscari University of Venice (joint degree)

2016 MSc in Finance

CUM LAUDE

University of Modena and Reggio Emilia.

2013 Bsc in Economics and Finance

University of Modena and Reggio Emilia.

PUBLICATIONS

Caloia, F.G., Mastrogiacomo, M. (forthcoming). The Housing Wealth Effect: the role of Renovations and Home improvements. *Real estate Economics*.

Caloia, F.G., Cipollini, A., and Muzzioli, S. (2019). How do Normalization Schemes affect Net Spillover? A Replication of the Diebold Yilmaz (2012) study. *Energy Economics*, vol 84, article 104536.

Caloia, F.G., Cipollini, A., and Muzzioli, S. (2018). Asymmetric Semi-volatility Spillover effects in EMU stock markets. *International Review of Financial Analysis*, vol. 57, issue C, pp. 221-230.

RESEARCH PROJECTS

2020 Netspar Theme Grant (250.000 euro)

2019 Netspar Comparative Grant (20.000 euro)

SOFTWARE SKILLS

ADVANCED Stata, R, \LaTeX , Office

BEGINNER Matlab, Git, Azure Devops

LANGUAGE SKILLS

FLUENT Italian (native), English

BASIC Spanish, Dutch, French

CONFERENCES

ECB, IMF, Bundesbank, OECD, DNB, Winter Meeting of the Econometric Society, IMAEF, Netspar, SOHE, ICEEE, RuG, VU, MinFin, CPB, UniMoRe UniVE, UniBO, UniBZ.

AWARDS

2017 PhD Scholarship, Ca Foscari University of Venice

2017 Student Award, Fondazione C.R. di Carpi