

# Luca Brugnolini

## Curriculum Vitae

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📁 [lucabrugnolini.github.io](https://github.com/lucabrugnolini)

Research: *Time-series*

*Macroeconometrics, Forecasting*



## Education

- 2013–2018 **Ph.D. in Economics**, *University of Rome Tor Vergata*.  
Thesis: *Advances in Modern Macroeconomics*  
Supervisor: *Giuseppe Ragusa, Luisa Corrado*  
Committee: *Giovanni Ricco, Giulio Nicoletti, Giuseppe Ragusa*
- 2015 **Visiting Ph.D. Student**, *University College London, (UCL)*.  
Supervisor: *Marco Bassetto*
- 2013–2014 **Graduate Program**, *Einaudi Institute for Economics and Finance, Bank of Italy*.
- 2011–2013 **M.Sc. in Economics**, *University of Rome Tor Vergata, Grade – 110/110*.
- 2007–2010 **B.Sc. in European Economics**, *University of Rome Tor Vergata*.

## Work History

- 2019–Present **Rokos Capital Management**, *Research Department, Econometrician*.  
Jan– Supervisor: *Antonello D'Agostino, Jacques Cailloux*  
Main task: forecasting and nowcasting models.
- 2017–2018 **Central Bank of Malta**, *Research Department, Senior Economist*.  
Dec–Dec Supervisor: *Brian Micallef, Aaron Grech*  
Main task: DSGE models.
- 2017 **European Central Bank**, *Monetary Policy Strategy, Economist*.  
Sep–Dec Supervisor: *Roberto Motto*  
Main task: measuring monetary policy surprises using high-frequency data.
- 2016–2017 **Rokos Capital Ltd**, *Research division, Macroeconomic researcher*.  
Jun–Jan Supervisor: *Antonello D'Agostino, Jacques Cailloux*  
Main task: measuring asset price reactions due to macroeconomic releases.
- 2015–2016 **European Central Bank**, *Monetary Policy Strategy, Trainee*.  
Aug–Apr Supervisor: *Roberto Motto*  
Main task: forecasting inflation, text mining, assessing unconventional policies.

## Teaching

- 2016 to 2018 TA *Advanced Macroeconomics (M.Sc.)*, *University of Rome Tor Vergata*.

- 2014 to 2017 TA *Computational Macroeconomics* (Ph.D.,M.Sc.), University of Rome Tor Vergata  
 2015 TA *Introduction to DSGE Models* (Ph.D.,M.Sc.), University of Rome Tor Vergata,

## Working Paper

- Altavilla, C., Brugnolini, L., Gürkaynak R., Motto R., Ragusa G.** (2019) *Measuring Euro-Area Monetary Policy*, ECB Working Paper, No. 2281
- Brugnolini, L.** (2018) *Forecasting Deflation Probability in the EA: A Combinatoric Approach*, Central Bank of Malta Working Paper, 01/2018
- Brugnolini, L., L. Corrado** (2018) *Fiscal Compact and Debt Consolidation Dynamics*, CEIS Research Paper, Vol. 16, Issue 5, No. 436.
- Brugnolini, L.** (2018) *About Local Projection IRF Reliability*, CEIS Research Paper, Vol. 16, Issue 6, No. 440.
- Brugnolini, L., D'Agostino A., Tagliabracci A.** (2018) *Is Anything Predictable About Market-Based Surprises?*, (work in progress)
- Brugnolini, L., Catania L., Hansen P., Santucci de Magistris, P.** (2018) *Bayesian Cubic Local Projection*, (work in progress)
- Bassanin M., Brugnolini, L.** (2018) *Macroprudential Policy for Small-Open Economy in a Monetary Union*, (work in progress)
- Brugnolini, L., Gatt W., Rapa N.** (2018) *MEDSEA-FIN: An Extension with Financial Frictions*, (work in progress)

## Presentations in Workshops and Conferences

- 2019 **IAAE**, *International Association for Applied Econometrics' annual conference*.
- 2018 **Conference on Macro-Finance**, *Reserve Bank of New Zealand*.
- 2018 **Monetary Policy Conference**, *ECB*.
- 2018 **IAAE**, *International Association for Applied Econometrics' annual conference*.
- 2018 **CEF**, *Society for Computational Economics' annual conference*.
- 2018 **Governor's Workshop**, *Central Bank of Malta*.
- 2018 **Research Seminar Series**, *Central Bank of Malta*.
- 2018 **I Vienna Workshop on Forecasting**, *Institute of Advanced Study - IHS*.
- 2017 **Econometrics Reading Group**, *LUISS University*.
- 2015-2017 **DEDI Brown Bag Seminars**, *University of Rome Tor Vergata*.

## Additional Training

- 2017 **Short course on Score Driven Models**, *A. Harvey*.
- 2017 **Short course on Bayesian Methods for Macroeconomics**, *G. Koop*.
- 2016 **Short course on Bayesian Macroeconometrics**, *D. Korobilis*.
- 2016 **Short course on High Dimensional Covariance Estimation**, *M. Pouramadi*.
- 2015 **Advanced Course on the Analysis of Production Networks**, *Bank of Italy*.
- 2014 **Advanced Course in Financial Stability**, *Study Center Gerzensee*.

2014 **Summer Course on Productivity**, *University of Rome Tor Vergata*.

### Scholarship/Award

2013-2017 Ph.D. Scholarship, University of Rome Tor Vergata.

2014 EU Lifelong Learning Programme.

### Refereeing

2017 *International Journal of Computational Economics and Econometrics*

### Computer skill

Cooding Julia, MATLAB, R, Bash

Database Bloomberg, Eikon, Datastream, Tick History, Macrobond

Office Word, Power Point, Excel

OS Linux, Windows

Other  $\text{\LaTeX}$ , Git, Atom, VS Code

### Language

Italian **Native**

English **Advanced**

French **Basic**

### Sport Achievement

2011 *Amateur Mixed Martial Arts World Champion*, Belgrade, Serbia

2011 *Amateur Mixed Martial Arts European Champion*, Odessa, Ukraine

2010-2013 *Amateur Mixed Martial Arts Italian Champion*, Rome, Italy

2009-2012 *Grappling Italian Champion*, Rome, Italy