Luca Brugnolini

Curriculum Vitae

✉ *luca.brugnolini@gmail.com*
⌂ *lucabrugnolini.github.io*
Research: *Time-series*
Macroeconometrics, Forecasting

━━━━━ Work History

2019–Present Jan–	**Rokos Capital Management**, *Research Department*, **Econometrician**. Supervisor: *Antonello D'Agostino, Jacques Cailloux* Main task: developing econometric models for prediction and causal inference.
2017–2018 Dec–Dec	**Central Bank of Malta**, *Research Department*, **Senior Economist**. Supervisor: *Brian Micallef, Aaron Grech* Main task: DSGE models for macroprudential policy.
2017 Sep–Dec	**European Central Bank**, *Monetary Policy Strategy*, **Economist**. Supervisor: *Roberto Motto* Main task: assessing unconventional monetary policy.
2016–2017 Jun–Jan	**Rokos Capital Management**, *Research Department*, **Macro Researcher**. Supervisor: *Antonello D'Agostino, Jacques Cailloux* Main task: predicting asset price movements around macroeconomic releases.
2015–2016 Aug–Apr	**European Central Bank**, *Monetary Policy Strategy*, **Trainee**. Supervisor: *Roberto Motto* Main task: forecasting inflation, text mining, unconventional monetary policy.

━━━━━ Education

2013–2018	**Ph.D. in Economics**, *University of Rome Tor Vergata*. Thesis: *Advances in Modern Macroeconomics* Award: *Best Ph.D. thesis in economics, Italian Economic Association* 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*.

Teaching

2018	Lecturer *Short course on DSGE models* (Central Bankers), Central Bank of Malta
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

Publications

Brugnolini L., Ragusa G. (2021) *Euro Area Deflationary Pressure Index*, Forthcoming Computational Economics

Brugnolini L., D'Agostino A., Tagliabracci A. (2021) *Is Anything Predictable About Market-Based Surprises?*, Italian Economic Journal, 7(3), 387:410

Altavilla C., Brugnolini, L., Gürkaynak R., Motto R., Ragusa G. (2019) *Measuring Euro-Area Monetary Policy*, Journal of Monetary Economics, 108(C),162:179

Working Papers

Gatt W., Rapa N., Brugnolini, L., (2020) *MEDSEA-FIN: A DSGE model of the Maltese economy with housing and financial frictions*, Central Bank of Malta Working Paper, 04/2020

Brugnolini L. (2018) *About Local Projection IRF Reliability*, CEIS Research Paper, Vol. 16, Issue 6, No. 440.

Brugnolini L. (2018) *Forecasting Deflation Probability in the EA: A Combinatoric Approach*, Central Bank of Malta Working Paper, 01/2018

Brugnolini L., Corrado L. (2018) *Fiscal Compact and Debt Consolidation Dynamics*, CEIS Research Paper, Vol. 16, Issue 5, No. 436.

Scholarships/Awards

2019	Best Ph.D. Dissertation in the field of Economics, Italian Economic Association
2013-2017	Ph.D. Scholarship, University of Rome Tor Vergata.
2014	EU Lifelong Learning Programme.

Refereeing

2021	*Journal of International Money and Finance*
2020	*International Journal of Central Banking*
2017	*International Journal of Computational Economics and Econometrics*

Presentations in Workshops and Conferences

2019	**Int. Ass. for Applied Econometrics**, *IAAE conference*, Nicosia.
2018	**Reserve Bank of New Zealand**, *Conference on Macro-Finance*, Wellington.
2018	**Central Bank of Sri Lanka**, *11th International Research Conference*, Colombo.

2018	**Central Bank of Malta**, *Annual Research Workshop*, La Valletta.
2018	**Bilkent University**, *Macroeconomics Seminars*, Ankara.
2018	**Int. Ass.for Applied Econometrics**, *IAAE conference*, Montreal.
2018	**Society for Computational Economics**, *CEF conference*, Milan.
2018	**Central Bank of Malta**, *Governor's Workshop*, La Valletta.
2018	**Central Bank of Malta**, *Research Seminar Series*, La Valletta.
2018	**Institute of Advanced Study - IHS**, *I Vienna Workshop on Forecasting*, Vienna.
2017	**LUISS University**, *Econometrics Reading Group*, Rome.
2015-2017	**University of Rome Tor Vergata**, *DEDI Brown Bag Seminars*, Rome.

Computer skills

Cooding	Julia, MATLAB, R, Bash
Database	Bloomberg, Eikon, Datastream, Tick History, Macrobond
Office	Word, Powerpoint, Excel
OS	Linux, Windows, macOS
Other	LaTeX, Git, Atom, VS Code

Language

Italian	**Native**
English	**Advanced**
French	**Basic**

Sport Achievements

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