

# Luca Brugnolini

## Curriculum Vitae

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📁 [lucabugnolini.github.io](https://github.com/lucabugnolini)  
Research: *Monetary Policy*  
*Macroeconometrics, Forecasting*



## Education

- 2013–Actual **Ph.D. in Economics**, *University of Rome Tor Vergata*.  
Ph.D. thesis: *Advances in Modern Macroeconomics*  
Supervisor: *Giuseppe Ragusa, Luisa Corrado*
- 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

- 2017–Actual **Central Bank of Malta**, *Research Department*, Senior Economist.  
Dec– Supervisor: *Brian Micallef, Aaron Grech*  
Main tasks: macroeconomic modeling.
- 2017 **European Central Bank**, *Monetary Policy Strategy*, Economist.  
Sep–Dec Supervisor: *Roberto Motto*  
Main tasks: measuring monetary policy shocks using high-frequency data and evaluating the impact on the main macroeconomic aggregates.
- 2016–2017 **Rokos Capital Ltd**, *Research division*, Macroeconomic researcher.  
Jun–Jan Supervisor: *Antonello D'Agostino, Jacques Cailloux*  
Main tasks: analyzing market reactions due to macroeconomic releases using high-frequency data. Forecasting recession probability using machine learning techniques.
- 2015–2016 **European Central Bank**, *Monetary Policy Strategy*, Traineeship.  
Aug–Apr Supervisor: *Roberto Motto*  
Main tasks: measuring monetary policy shocks using high-frequency data, forecasting inflation, assessing unconventional monetary policy, text mining.

## Teaching

- 2016 to 2018 *Advanced Macroeconomics* (Master), University of Rome Tor Vergata.
- 2014 to 2018 *Computational Macroeconomics* (Ph.D.-Master), University of Rome Tor Vergata
- 2015 *Introduction to DSGE Models* (Ph.D.-Master), University of Rome Tor Vergata,

## Working Paper

- Altavilla, C., Brugnolini, L., Gürkaynak R., Motto R., Ragusa G.** (2018) *Measuring Euro Area Monetary Policy using High-Frequency Data*
- Brugnolini, L., Tagliabracchi A.** (2018) *Is Anything Predictable About Market-Based Surprises?*
- Brugnolini, L.** (2018) *Forecasting Deflation Probability in the EA: A Combinatoric Approach*, Central Bank of Malta Working Paper, 01/2018
- Brugnolini, L.** (2018) *About Local Projection IRF Reliability* (Under Review)
- Brugnolini, L., and L. Corrado** (2016) *Fiscal Compact and Debt Consolidation Dynamics* (CEIS WP, forthcoming)

## Workshop and Conferences

### Presenter:

- 2018 **IAAE**, *International Association for Applied Econometrics' Annual Conference*.
- 2018 **CEF**, *Society for Computational Economics' Annual Conference*.
- 2018 **Research Seminar Series**, *Central Bank of Malta*.
- 2018 **I Vienna Workshop on Forecasting**, *Institute of Advanced Study - IHS*.
- 2017 **Econometric Reading Group**, *LUISS University*.
- 2015-2017 **DEDI Brown Bag Seminar**, *University of Rome Tor Vergata*.

### Listener:

- 2018 **50th Anniversary Conference**, *Central Bank of Malta*.
- 2017 **Credit, Banking and Monetary Policy**, *ECB*.
- 2017 **Advances in Short Term Forecasting**, *ECB*.
- 2017 **RomeDataScience: Block-chain technology**, *Luiss University*.
- 2016 **IX International Research Forum on Monetary Policy**, *ECB*.
- 2015 **Debt overhang, macro adjustment and EMU economic governance**, *ECB*.
- 2015 **Shadow Rate Workshop**, *ECB*.
- 2014 **13th Workshop on Macroeconomic Dynamics**, *EIEF*.

## 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 for Doctoral Students**, *Swiss National Bank, Study Center Gerzensee*.
- 2014 **Summer Program on Efficiency and Productivity Analysis**, *University of Rome Tor Vergata, University of York, University of Southern Denmark*.

## 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 Poin, Excel  
OS Linux, Windows  
Other  $\text{\LaTeX}$ , Git, Atom, VS Code

## Language

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

## Other 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

## Reference

### **Carlo Altavilla.**

European Central Bank  
Monetary Analysis – Head of section

### **Antonello D’Agostino.**

Rokos Capital ltd  
Research division – Senior Econometrician

### **Giuseppe Ragusa.**

European Central Bank  
Monetary Policy Strategy – Senior Economist

### **Luisa Corrado.**

University of Rome Tor Vergata  
Department of Economics and Finance – Full Professor