

Luca Brugnolini

Curriculum Vitae

+39 3937418834
✉ luca.brugnolini@gmail.com
📁 [lucabugnolini.github.io](https://github.com/lucabugnolini)
Research: *Monetary Policy*
Macroeconometrics, Forecasting



Education

- 2013–Actual **Ph.D. in Economics**, *The University of Rome, Tor Vergata*.
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**, *The University of Rome, Tor Vergata, Grade – 110/110*.
Master Thesis: *Fiscal Compact and The Banking Sector. A DSGE Model*
Supervisor: *Luisa Corrado*
- 2007–2010 **B.Sc. in European Economics**, *The University of Rome, Tor Vergata*.

Work History

- 2017–Actual **Central Bank of Malta**, *Research office*, 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: proxying monetary policy shocks with high-frequency data and evaluating their macroeconomic impact.
- 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 with standard and 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.
Presentation: *Tools for forecasting inflation*, presented at the *Working group on forecasting 2016* (with G. Ragusa and C. Altavilla).

Teaching

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

Work in Progress

- 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) *Forecasting ISM and Non-Farm-Payroll Surprises* (Work in progress)
- Brugnolini, L.** (2018) *Forecasting Deflation Probability in the EA* (Submitted)
- Brugnolini, L.** (2018) *About Local Projection IRF Reliability* (Submitted)
- Brugnolini, L., and L. Corrado** (2016) *Fiscal Compact and Debt Consolidation Dynamics* (Submitted)

Workshop and Conferences

- 2018 **I Vienna Workshop on Forecasting**, *IHS*.
- 2017 **Credit, Banking and Monetary Policy**, *ECB*.
- 2017 **Advances in Short Term Forecasting**, *ECB*.
- 2017 **RomeDataScience: Block-chain technology**, *Luiss University*.
- 2017 **RomeDataScience: Data intelligence for ICT**, *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*.
- 2015 **27th Villa Mondragone Seminar**, *The University of Rome, Tor Vergata*.
- 2014 **13th Workshop on Macroeconomic Dynamics**, *EIF*.
- 2014 **2nd Macro Banking and Finance**, *The 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 for Doctoral Students**, *Swiss National Bank, Study Center Gerzensee*.
- 2014 **Summer Program on Efficiency and Productivity Analysis**, *The University of Rome, Tor Vergata, The University of York, University of Southern Denmark*.

Scholarship/Award

- 2014 EU Lifelong Learning Programme.
2013-2017 Ph.D. Scholarship, The University of Rome, Tor Vergata.

Refereeing

- 2017 *International Journal of Computational Economics and Econometrics*

Computer skill

- Cooding Julia, MATLAB, R, STATA
V.Control Git, Dropbox, Evernote
OS Linux, Windows
Other L^AT_EX, MS Office, Bloomberg, Macrobond, Reuters-Tick History/Eikon/Datastream

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.

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