

Luca Brugnolini

Curriculum Vitae

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

Research: *Time-series*
Macroeconometrics, Forecasting



Education

- 2013–2018 **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 task: macroeconomic modeling.
- 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

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

Brugnolini, L., and 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, forthcoming

Altavilla, C., Brugnolini, L., Gürkaynak R., Motto R., Ragusa G. (2018) *Measuring Euro Area Monetary Policy using High-Frequency Data*, (work in progress)

Brugnolini, L., Tagliabracchi A. (2018) *Is Anything Predictable About Market-Based Surprises?*, (work in progress)

Brugnolini, L. (2018) *Macroprudential Policy for Small-Open Economy in a Monetary Union*, (work in progress)

Presentation in Workshop and Conferences

- 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 \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