Luca Brugnolini

Curriculum Vitae

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Research: *Monetary Policy*
Macroeconometrics, Forecasting

Education

2013–2018	**Ph.D. in Economics, Law and Institutions**, *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 Dec–	**Central Bank of Malta**, *Research office*, Senior Economist.
	Supervisor: *Brian Micallef*
	Main Tasks: modeling small-open economies in a DSGE framework.
2017 Sep–Dec	**European Central Bank**, *Monetary Policy Strategy*, Economist.
	Supervisor: *Roberto Motto*
	Main Tasks: proxying monetary policy shocks with high-frequency data and evaluating their macroeconomic impact.
2016–2017 Jun–Jan	**Rokos Capital ltd**, *Research division*, Macroeconomic researcher.
	Supervisor: *Antonello D'Agostino, Jacques Cailloux*
	Main Tasks: analyzing market surprises after macroeconomic releases using high-frequency data. Forecasting recession probability with standard and machine learning techniques.
2015–2016 Aug–Apr	**European Central Bank**, *Monetary Policy Strategy*, Traineeship.
	Supervisor: *Roberto Motto*
	Main Tasks: Forecasting low/high inflation probabilities, measuring monetary policy shocks using high-frequency data, 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, 2017   The University of Rome, Tor Vergata, *Advanced Macroeconomics* (Master).

2014 to 2017   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. (2017) *Measuring Euro Area Monetary Policy*

Brugnolini, L. (2017) *About Local Projection Reliability* (Submitted)

Brugnolini, L. (2017) *Forecasting Deflation Probability in the EA* (Advanced Draft)

Brugnolini, L., and L. Corrado (2016) *Fiscal Compact and debt consolidation dynamics* (Submitted)

Workshop and Conferences

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**, *EIEF*.

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. Korobillis*.

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   LaTeX, MS Office, Bloomberg, Macrobond, Reuters-Tick History/Eikon

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

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