Luca Brugnolini

Curriculum Vitae

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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 Dec–	**Central Bank of Malta**, *Research Department*, Senior Economist.
	Supervisor: *Brian Micallef, Aaron Grech*
	Main tasks: macroeconomic modeling.
2017 Sep–Dec	**European Central Bank**, *Monetary Policy Strategy*, Economist.
	Supervisor: *Roberto Motto*
	Main tasks: measuring monetary policy shocks using high-frequency data and evaluating the impact on the main macroeconomic aggregates.
2016–2017 Jun–Jan	**Rokos Capital ltd**, *Research division*, Macroeconomic researcher.
	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 Aug–Apr	**European Central Bank**, *Monetary Policy Strategy*, Traineeship.
	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	TA *Advanced Macroeconomics* (M.Sc.), University of Rome Tor Vergata.
2014 to 2018	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

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

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

Workshop and Conferences

Presenter:

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*.

Listener:

2018 **50th Aniversary 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*.

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**, *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 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