

INFORMAZIONI PERSONALI

Di Pietro Marco

 [REDACTED] [REDACTED] [REDACTED]ESPERIENZA
PROFESSIONALE

10/12/2003–30/06/2005

Sky Italia srl

Tecnico hardware/software e addetto help-desk interno.

01/10/2005–30/06/2006

Acea spa

Ufficio commerciale e gestione clienti.

15/11/2006–30/09/2008

Fastweb

Operatore telemarketing.

01/01/2014–31/12/2014

Assegnista di ricerca

Università degli studi di Roma, "La Sapienza" - Dipartimento MEMOTEF, Roma (Italia).

Progetto di ricerca: "Stima di un modello DSGE large scale con metodi Bayesiani (Modello IGEM del Dipartimento del Tesoro, Ministero dell'Economia e delle Finanze)".

01/01/2015–31/12/2015

Assegnista di ricerca

Università degli studi di Roma, "La Sapienza" - Dipartimento di Economia e Diritto, Roma (Italia).

Progetto di ricerca: "Gli effetti macroeconomici teorici ed empirici di funzioni di azzardo positive nella fissazione dei prezzi e dei salari con riferimento anche alle conseguenze per la politica ottimale della banca centrale".

01/01/2016–31/12/2016

Assegnista di ricerca

Università degli studi di Roma, "La Sapienza" - Dipartimento di Economia e Diritto, Roma (Italia)

Progetto di ricerca: "WYSEA estimations of continuous-time models with applications to macroeconomics".

Attività di insegnamento

2018

Corso di laurea triennale: "Complementi di Economia Politica" (Docente).

Corso di Master di 1° livello: "Theory of Asset Pricing" (Docente).

2017

Corso di laurea magistrale: "Financial Economics" (Docente).

Corso di Master di 1° livello: "Theory of Asset Pricing" (Docente).

Corso di Master di 1° livello: "Matlab LAB" (Docente).

2016

Corso di laurea triennale: "Politica Economica" (Teaching assistant).

Corso di laurea magistrale: "Economia finanziaria" (Teaching assistant).

2015 Corso di laurea magistrale: "Advanced Monetary Economics and Policy" (Docente).

2012-13 Corsi di laurea triennale: "Statistica" e "Politica Economica" (Docente).

ISTRUZIONE E FORMAZIONE

01/10/2005–25/11/2008 **Laurea Triennale in "Scienze Economiche"**
Università degli Studi di Roma, "La Sapienza", Roma (Italia)
Votazione: 110/110 con lode.

26/11/2008–09/07/2010 **Laurea Magistrale in "Scienze dell'Economia"**
Università degli Studi di Roma, "La Sapienza", Roma (Italia)
Votazione: 110/110 con lode.

01/10/2010–14/05/2014 **Dottorato di ricerca in Economia**
Università degli Studi di Roma, "La Sapienza", Roma (Italia)
Titolo della dissertazione: "Inflation persistence and time-dependent adjustments".
Supervisore: Giovanni Di Bartolomeo.
Commissione esterna: Barbara Annicchiarico, Efrem Castelnuovo, Salvatore Nisticò.

Corsi post-laurea

2011-2012 EIEF (Einaudi Institute for Economics and Finance):
Topics in macroeconometrics (Lecturer: M. Lippi); Topics in VAR modeling (Lecturer: M. Franchi); Macroeconomic theory: policy (Lecturer: P. Benigno); Cointegrated VAR model: special topics (Lecturers: S. Johansen and K. Juselius); Introduction to Bayesian econometrics (Lecturer: B. Liseo).

16/09/2013–18/09/2013 Joint Research Centre - Commissione Europea, Ispra (Italia)
Corso in "Identification analysis and global sensitivity analysis for macroeconomic models"

27/06/2016–01/07/2016 Barcelona Graduate School of Economics, Universitat Pompeu Fabra, Barcellona (Spagna).
Corso in "Empirical Time Series Methods for Macroeconomic Analysis".

COMPETENZE PERSONALI

Lingua madre Italiano

Altre lingue

	COMPRESIONE		PARLATO		PRODUZIONE SCRITTA
	Ascolto	Lettura	Interazione	Produzione orale	
Inglese	C2	C2	C2	C2	C2

Spagnolo	B2	B2	B1	B1	A2
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Livelli: A1 e A2: Utente base - B1 e B2: Utente autonomo - C1 e C2: Utente avanzato
 Quadro Comune Europeo di Riferimento delle Lingue

Altre competenze Competenze informatiche:
 Linguaggi di programmazione: C/C++, ASP, VB script.
 Sistemi operativi e applicativi: Windows, MS Office.
 Pacchetti matematici e statistici: EViews, R, JMulti, SVAR, MatLab, Dynare, Maple.

Patente di guida B

ULTERIORI INFORMAZIONI

Certificazioni Programmatore in linguaggio C/C++. Corso professionale della durata di 450 ore cofinanziato dal Fondo Sociale Europeo.

Attività di referaggio e memberships Referee per: *International Review of Economics, Journal of Macroeconomics, Macroeconomic Dynamics (x2), Oxford Economic Papers (x2), Scottish Journal of Political Economy.*
 Memberships: Euro Area Business Cycle Network (EABCN).

Partecipazioni a conferenze Speaker:

2018

- Heriot-Watt University, 50th Money, Macro and Finance Research Group Annual Conference. Edinburgh, United Kingdom [scheduled].
- European Central Bank, 14th Dynare Conference. Frankfurt am Main, Germany.

2017

- Sapienza University of Rome, Macroeconomics, rationality, and institutions. Rome, Italy.
- University of Crete, 21st Annual Conference on Macroeconomic Analysis and International Finance. Rethymno, Grecia.

2016

- National Bank of Slovakia, Monetary Policy Challenges from a Small Country Perspective. Bratislava, Slovacchia.
- Bank of Italy, 12th Dynare Conference. Roma, Italia.
- The University of Manchester, 8th Conference on Growth and Business Cycles in Theory and Practice. Manchester, Regno Unito.
- University of Crete, 20th Annual Conference on Macroeconomic Analysis and International Finance. Rethymno, Grecia.

2015

- National Bank of Belgium, 11th Dynare Conference. Bruxelles, Belgio.
- Cardiff University, 47th Money, Macro and Finance Research Group Annual Conference. Cardiff, Regno Unito.
- University of Crete, 19th Annual Conference on Macroeconomic Analysis and International Finance. Rethymno, Grecia.

2014

- University of Rome Tor Vergata, 2nd Macro, Banking and Finance workshop. Roma, Italia.
- The University of Manchester, 7th Conference on Growth and Business Cycles in Theory and Practice. Manchester, Regno Unito.
- University of Macedonia, 2nd International PhD Meeting of Thessaloniki in Economics 2014. Salonicco, Grecia.
- ZEW - Centre for European Economic Research, 5th Conference on Recent Developments in Macroeconomics. Mannheim, Germania.
- University of Crete, 18th Annual Conference on Macroeconomic Analysis and International Finance. Rethymno, Grecia.
- Sapienza University of Rome, Current Macroeconomic Challenges. Roma, Italia.

2013

- University of Milano-Bicocca, 1st Macro, Banking and Finance workshop. Milano, Italia.

Discussioni:

2017

- University of Crete, 21st Annual Conference on Macroeconomic Analysis and International Finance. Discussione: "Optimal Unconventional Monetary Policy in the Face of Shadow Banking", by P. Kirchner and B. Schwanebeck. Rethymno, Greece.

2016

- Sapienza University of Rome, Developments in Macroeconomics. Discussione: "Labor Share and Monetary Policy", by C. Cantore, F. Ferroni, L. Fornaro and M.A. León-Ledesma. Roma, Italia.
- University of Crete, 20th Annual Conference on Macroeconomic Analysis and International Finance. Discussione: "In Search of an Appropriate Lower Bound. The Zero Lower Bound vs. the Positive Lower Bound under Discretion and Commitment", by P. Cizkowicz, A. Rzonca and A. Toroj. Rethymno, Grecia.

2015

- Royal Netherlands Institute, Workshop on R&D, Technology and Productivity. Discussione: "Endogenizing the ICT sector: a multi-sector approach", by D. Federici, E. Saltari and C. Wymer. Roma, Italia.
- University of Crete, 19th Annual Conference on Macroeconomic Analysis and International Finance. Discussione: "Fragmentation and Heterogeneity in the Euro-Area Corporate Bond Market", by A. Zaghini. Rethymno, Grecia.

2014

- University of Crete, 18th Annual Conference on Macroeconomic Analysis and International Finance. Discussione: "Assessing the Interest Rate and Bank Lending Channels of ECB Monetary Policies", by J. Creel, P. Hubert and M. Viennot. Rethymno, Grecia.

2013

- University Milano Bicocca, 1st Macro, Banking and Finance workshop. Discussione: "Credit Frictions in an estimated DSGE Model with Money Microfoundations", by F. Mattesini and C. Perricone. Milano, Italia.

Co-organizzazione di conferenze:

2016

- Sapienza University of Rome, "Developments in Macroeconomics".

2014

- Sapienza University of Rome, "Current Macroeconomic Challenges".

Progetti di Ricerca 2013-14 Ministero dell'Economia e delle Finanze. Titolo del progetto di ricerca: "Bayesian estimation of IGEM (Italian General Equilibrium Model)". Consulente economico.

2015-16 Ministero dell'Economia e delle Finanze. Titolo del progetto di ricerca: "Development of a large-scale DSGE model with financial frictions". Consulente economico.

Research Grants 2017-18 Sapienza Research Grant, Research consultant.

"New Keynesian behavioral models: Price setting and expectation formation processes"
Principal investigator: Giovanni Di Bartolomeo.

2016-17 Sapienza Research Grant, Principal investigator.

"Evaluating the impact of CES technology and ICT sector in DSGE models".

2015-16 Sapienza Research Grant, Research consultant.

"Stabilization policies in the EMU: A strategic approach in continuous time".

Principal investigator: Enrico Saltari.

2014-15 Sapienza Research Grant, Research consultant.

"Endogenizing technical progress: a multi-sector approach with an ICT sector".

Principal investigator: Enrico Saltari.

2013-14 Sapienza Research Grant, Research consultant.

"Financial market imperfections and macroeconomic policies".

Principal investigator: Giovanni Di Bartolomeo.

"A treasury model with financial frictions"

Principal investigators: G. Di Bartolomeo e N. Acocella, Ministero dell'Economia e Finanze, 2015

"Estimation of the IGEM treasury model by Bayesian techniques"

Principal investigators: G. Di Bartolomeo e N. Acocella, Ministero dell'Economia e Finanze, 2013

Pubblicazioni Scientifiche "Public debt stabilization: The relevance of policymakers' time horizons"

con G. Di Bartolomeo, E. Saltari and W. Semmler, (forthcoming at Public Choice).

doi: <https://doi.org/10.1007/s11127-018-0584-7>.

"Economic fluctuations in the US and Euro area: Quantifying the contribution of technical change"

con E. Saltari, (forthcoming at Southern Economic Journal).

doi: 10.1002/soej.12271.

"Optimal inflation targeting rule under positive hazard functions for price changes"

con G. Di Bartolomeo, Macroeconomic Dynamics, 2018, 22(1): 135-152.

doi: <https://doi.org/10.1017/S1365100516000535>

“Intrinsic persistence of wage inflation in New Keynesian models of the business cycles”
con G. Di Bartolomeo, *Journal of Money, Credit and Banking*, 2017, 49(6): 1161-1195.
doi: <https://doi.org/10.1111/jmcb.12412>

“Optimal monetary policy in a New Keynesian model with heterogeneous expectations”
con G. Di Bartolomeo and B. Giannini, *Journal of Economic Dynamics and Control*, 2016, 73(C): 373-387.
doi: <https://doi.org/10.1016/j.jedc.2016.10.003>

Capitoli in libri

“Financial crises, limited-asset market participation, and banks’ balance sheet constraints”
with E. Beqiraj and G. Di Bartolomeo, in *Theoretical foundations of macroeconomic policy: Growth, productivity, and public finance*, Routledge, London, 2017.
ISBN-13: 978-1138645844

“Resilience, contagion, and vulnerability to external financial crisis in CEE countries”
with E. Beqiraj, G. Di Bartolomeo and C. Serpieri, in *RESILIENCE The 2nd International Workshop on Modelling of Physical, Economic and Social Systems for Resilience Assessment*, Luxembourg: Publications Office of the European Union, 2017.
doi: [doi:10.2760/556714](https://doi.org/10.2760/556714)

Working papers

“Beliefs formation and the puzzle of forward guidance power”
with E. Beqiraj and G. Di Bartolomeo, (Revise&Resubmit at *Journal of Macroeconomics*).

“Resilience, crisis contagion, and vulnerability in Central Europe and the Baltics”
with E. Beqiraj, G. Di Bartolomeo and C. Serpieri, JRC working paper 109632.

“Comparing Central Europe and the Baltic macro-economies: A Bayesian approach”
with E. Beqiraj, G. Di Bartolomeo and C. Serpieri (Submitted).

“Bounded-rationality and heterogeneous agents: Long or short forecasters?”
with E. Beqiraj, G. Di Bartolomeo and C. Serpieri, JRC working paper 111392.

“Continuous-time estimations: Divisia index and exchange rate models”

“A stochastic estimated version of the Italian General Equilibrium Model (IGEM)”
Department of the Treasury, Ministry of Economy and Finance, 2018.

“IGEM-f: An extension of the Italian General Equilibrium Model (IGEM) to financial frictions”
Department of the Treasury, Ministry of Economy and Finance, 2018.

Roma, 02-09-2018

Firma
Marco Di Pietro

Markus Roth