

# Francesco Simone Lucidi

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## Current Positions

- 2020 **Postdoc**, *Department of Economics, Sapienza University.*
- 2019 **Adjunct Professor**, *European University of Rome.*

## Education

- 2015–19 **Ph.D. in Economics**, *Sapienza University, Roma.*  
Advisors: *G. Ciccarone and W. Semmler*; Committee: *G. Peersman, S. Nisticò and L. Fanelli*
- 2018–19 **Visiting Research**, *University of Ghent, Gent, Belgium.*
- 2013–15 **MSc. in Advanced Economics**, *summa cum laude, Sapienza University, Roma.*
- 2010–13 **BA in Economics**, *Sapienza University, Roma.*

## Teaching

- 2019–2021 **Monetary Policy (Grad)**, *European University of Rome.*
- 2020–2021 **TA International Finance (Grad)**, *LUISS University.*  
2020 **Course in Public Administration**, *Sapienza University.*
- 2017–19 **TA Monetary Policy (Grad)**, *Sapienza University.*

## Other Experience

- 2020 **Economic Consultant**, *SVIMEZ, Society for the development of Southern Italy.*
- 2019–20 **Data Analyst**, *Faculty of Economics, Sapienza University.*
- 2013–14 **Research Assistant**, *ISTAT, Italian National Institute of Statistics.*  
Research project on material deprivation in Italy.

## Courses & Summer Schools

- 2018 *Empirical Time Series Methods for Macroeconomic Analysis; Modeling Non-stationary and Non-linear Time Series*, *Barcelona GSE*, Coding VAR and Non-linear VAR on Matlab.
- 2018 *Credit and the Macroeconomy: Leverage Cycles, Asset Prices and Crisis*, *European University Institute*, Forecast methods and macro model estimation using Stata.
- 2017 *Macroprudential Policy: Promise and Challenges*, *European University Institute*, Coding perturbation methods for DSGE models on Matlab.
- 2016 *Macroeconometric Forecasting*, *IMF and edx.com*, EViews license as advanced user.
- 2016 *CEEL Summer School: Macroeconomic Coordination and Externalities*, *INET and University of Trento.*

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## Languages

Italian (*Native*), English (*Fluent*), Spanish (*Basic*)

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## Computer skills

**General** ECDL (*Office License*), OS-X (*Expert*), Windows (*Advanced*)  
**Statistics** Stata (*Expert*), Matlab (*Advanced*), EViews (*Expert*), R (*Basic*)  
**Editing** L<sup>A</sup>T<sub>E</sub>X (*Expert*), Word Press (*Basic*)  
**Data** Statistical Data Warehouse ECB (*Expert*), Bloomberg (*Advanced*), Thomson Reuters Datastream (*Basic*), Eu-Silc (*Advanced*)

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## Presentations at conferences, seminars and workshops

- 2019 *Conference of the International Association for Applied Econometrics*, Nicosia (Cyprus); *Job-market Seminar, SBE Maastricht University*, Maastricht (The Netherlands); *International Workshop on Financial Markets and Nonlinear Dynamics*, Paris (France).
- 2018 *International Conference on Computational and Financial Econometrics*, Pisa (Italy); *YES Seminar*, Sapienza University, Rome (Italy); *Internal Seminar Department of Economics*, Ghent University, Gent (Belgium); *IWEE: Panel Data Models And Applications*, Bicocca University, Milan (Italy).
- 2017 *Workshop in Econometrics and Empirical Economics, Sa.Di.Ba Perugia*, (Italy).

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## Grants & Awards

- 2019 Travel Grant, International Association for Applied Econometrics
- 2017–20 Research Funding, University of Rome Sapienza
- 2016 CEEL Summer School Grant, University of Trento
- 2015 PhD Scholarship, University of Rome Sapienza

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## Referee

Rivista Bancaria Minerva Bancaria; Journal of Income Distribution; Economic Notes.

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## Refereed Publications

- *Supervisory shocks to banks' credit standards and their macro impact*, with **W. Semmler**, re-submitted to Oxford Bulletin of Economics and Statistics, August 2020.
- *How Low Interest Rates Discern the Bubbles Nature: Leveraged vs Unleveraged Bubble*, with **J. Bonchi**, Working paper N. 12/20., DISS, 2020.
- *Real-time signals anticipating credit booms in euro-area countries*, Advances in Economics: Research at the DED 2019, Sapienza University Press, forthcoming.
- *The digital era: risks and opportunities for employment and job security*, with **G. Ciccarone**, Chapter prepared for the book: Kekale, Tauno and Pencova, Inessa (Eds.), Digital Economy and Education: The European Experience, Emerald Publishing, Bingley, United Kingdom, forthcoming.

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## Work in progress

- *Fiscal multipliers in Italian regions: a panel VAR approach*, with **V. Mariella**.
- *The macroeconomic effects of climate shocks in Europe*, with **M.M. Pisa** and **M. Tancioni**. Selected for the annual conference of the International Association for Energy Economics 2020.
- *Nonlinear credit dynamics and optimal monetary policy*, with **W. Semmler**.

- *Capital requirements shocks in euro-area countries and their procyclical implications.*
- *Loss-averse agents in a New Keynesian DSGE model, with **J. Benchimol**.*

## References

### **Giuseppe Ciccarone**

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