

VALERIA PATELLA

Fields of interest: Macroeconomics, Macro-Finance, Applied Econometrics

CURRENT POSITION

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| Sapienza University Rome | 2019 - 2020 |
| <i>Post-Doctoral Fellow</i> | Rome, Italy |
| Faculty of Economics. Department of Economics and Law | |
| Ministry of Economics and Finance | 2020 - 2021 |
| <i>G20 Task force - Expert in Monetary and Fiscal Policy</i> | Rome, IT |
| Treasury Department. Directorate of International Financial Relations | |

WORK EXPERIENCE

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|---|--------------------|
| European Central Bank | 2018, 2017 |
| <i>Consultant, PhD Intern</i> | Frankfurt, Germany |
| Fiscal Policies Division. Directorate General Economics | |
| Goethe University Frankfurt | 2016 - 2018 |
| <i>Research Assistant</i> to Prof. E. Faia | Frankfurt, Germany |
| House of Finance. Chair of Monetary and Fiscal Policy | |
| Confindustria | 2014 - 2015 |
| <i>Graduate Intern, Consultant</i> | Rome, Italy |
| Research Department | |
| Ministry of Economics and Finance | 2012 - 2013 |
| <i>Intern</i> | Rome, Italy |
| Treasury Department. Directorate of Economic and Financial Analysis | |

TEACHING

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| LUISS | 2020-2021 |
| <i>Teaching Assistant</i> in Public Finance (BA course) | Rome, Italy |
| Sapienza University Rome . Doctoral School of Economics | 2019 - |
| <i>Lecturer</i> in Research Methods in Macroeconometrics (PhD course) <i>Lecturer</i> in Research Methods in Macroeconomics (PhD course) | Rome, Italy |
| Sapienza University Rome | 2019 - |

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| <i>Exam committee member</i> in Monetary Economics (MSc course) <i>Exam committee member</i> in Political Economics (BA course) | Rome, Italy |
| Sapienza University Rome | 2014-2015 |
| <i>Teaching Assistant</i> in Economics (BA course) | Rome, Italy |

EDUCATION

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| Doctoral School of Economics. Sapienza University Rome | 2013 - 2018 |
| <i>PhD in Economics</i> | Rome, Italy |
| Thesis: Essays on Nonlinearities in Macroeconomics Supervisors: Prof. E. Faia, Prof. M. Tancioni Committee: Prof. P. Benigno, Prof. M. Haliassos, Prof. P. Paesani | |
| Cornell University | 2016 |
| <i>Visiting PhD student</i> | Ithaca (NY), US |
| Supervisor: Prof. F. Bianchi | |
| Sapienza University Rome | |
| <i>M.Sc. in Economics</i> , cum laude | 2010 - 2013 |
| <i>B.A. in Economics</i> , cum laude | 2007 - 2010 |
| Supervisor: Prof. M. Tancioni (MSc), Prof. F. R. Pizzuti (BA) | Rome, Italy |

SEMINARS AND CONFERENCES

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| Economic Modeling and Data Science (EcoMod 2020). <i>Milan, IT</i> | July 8-10, 2020 |
| Macroeconomic Analysis and International Finance (ICMAIF 2020). <i>Crete, GR</i> | May 28-30, 2020 |
| Society for Nonlinear Dynamics and Econometrics (SNDE 2020). <i>Zagreb, HR</i> | Mar. 26-27, 2020 |
| GSE Summer Forum, Expectations Workshop (2019). <i>Barcelona, ES</i> | June 20-22, 2019 |
| European Meeting of the Econometric Society (ESEM 2018). <i>Cologne, DE</i> | Aug. 27-31, 2018 |
| European Finance Association Annual Meeting (EFA 2018). <i>Warsaw, PL</i> | Aug. 22-25, 2018 |
| Meeting of the Portuguese Economic Journal (PEJ 2018). <i>Lisbon, PT</i> | July 6-8, 2018 |
| Computing in Economics and Finance (CEF 2018). <i>Milan, IT</i> | June 19-21, 2018 |
| Money, Macroeconomics and Finance (MMF 2018). <i>Canterbury, UK</i> | Apr. 19-20, 2018 |
| Theories and Methods in Macroeconomics (T2M 2018). <i>Paris, FR</i> | Mar. 15-16, 2018 |
| Money and Macro Brown Bag Seminar. Goethe University. <i>Frankfurt am Main, DE</i> | Nov. 30, 2017 |
| Young Researchers' Seminars. Sapienza University. <i>Rome, IT</i> | Feb. 8, 2017 |

PHD-LEVEL COURSES

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| Regime switching in VAR and DSGE models: theory and applications | <i>Jan. 2018</i> |
| <i>Prof. D. Waggoner and J. Maih</i> | Oslo, Norway |
| BI Norwegian Business School | |
| Tools for Applied Macro: Essentials and Advanced | <i>Aug. 2015</i> |
| <i>Prof. W. Den Hann</i> | London, UK |
| London School of Economics | |
| Identification and global sensitivity analyses for Macroeconomic Models | <i>May 2015</i> |
| <i>Prof. M. Ratto</i> | Milan, Italy |
| Joint Research Centre of the European Commission | |

SKILLS

Programming MatLab, Dynare, Eviews, Mathematica, MS Office, L^AT_EX

Languages Italian (native), English (fluent), French (basic) **RESEARCH**

- *Ambiguity Attitudes, Leverage Cycle and Asset Prices*. R&R Journal of International Economics with M. Bassanin (Bank of England) and E. Faia (Goethe University Frankfurt, CEPR) CEPR Discussion Paper no. 13875(2019)
- *Regime-switches in the Rollover of Sovereign Risk* with E. Beqiraj (Sapienza University Rome) and M. Tancioni (Sapienza University Rome) Sapienza Working Paper no. 191(2019)
- *Euro-Area Monetary/Fiscal Policy Mix: France and Italy* with O. Bouabdallah (European Central Bank) and P. Jacquinot (European Central Bank)
- *Confidence Swings and Sovereign Risk Dynamics*, accepted at Structural Change and Economic Dynamics with M. Tancioni (Sapienza University Rome)

POLICY

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- *Attitude matter: Investor ambiguity, leverage cycles and asset prices* with M. Bassanin (Bank of England) and E. Faia (Goethe University Frankfurt) VOX article (2019)
 - *The role of digital platforms in weathering the COVID-19 shock* with M. Pisu (OECD), H. Costa (OECD), H. Hwang (OECD) and S. Sopranzetti (MEF) OECD Covid19 hub (2020), *forthcoming*

BOOKS

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- *Sentiments in Sovereign Risk Crises* with M. Tancioni (Sapienza University Rome) in *Advances in PhD Scholarship* - 2018
Sapienza University Rome Rome, Italy
 - Best Master Student Award** 2014

AWARDS

Research Grant for Medium Project. Scientific Manager: Prof. M. Tancioni

2020

Sapienza University Rome

Rome, Italy

Learning rules, heterogeneity and regime-switching policy interactions. Implications for fiscal policy effectiveness, labor share dynamics and asset price volatility

Sapienza University Rome

Rome, Italy

REFERENCES

Prof. Ester Faia

Full Professor

Goethe University Frankfurt

Department of Money and Macroeconomics

Frankfurt am Main, Germany

Cecilia Jona-Lasinio

Senior Researcher

ISTAT

Economic Forecasting Division

Rome, Italy

Prof. Massimiliano Tancioni Pascal Jacquinot Associate Professor Senior

Economist

Sapienza University Rome

Department of Economics

Rome, Italy

European Central Bank

Fiscal Policies Division

Frankfurt am Main, Germany