Luca Brugnolini

Curriculum Vitae

✉ *luca.brugnolini@gmail.com*
🖺 *lucabrugnolini.github.io*
Research: *Time-series*
Macroeconometrics, Forecasting

Education

2013–2018	**Ph.D. in Economics**, *University of Rome Tor Vergata*.
	Thesis: *Advances in Modern Macroeconomics*
	Supervisor: *Giuseppe Ragusa, Luisa Corrado*
	Committee: *Giovanni Ricco, Giulio Nicoletti, Giuseppe Ragusa*
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

2019–Present Jan–	**Rokos Capital Management**, *Research Department*, **Econometrician**.
	Supervisor: *Antonello D'Agostino, Jacques Cailloux*
	Main task: forecasting and nowcasting models.
2017–2018 Dec–Dec	**Central Bank of Malta**, *Research Department*, **Senior Economist**.
	Supervisor: *Brian Micallef, Aaron Grech*
	Main task: DSGE models.
2017 Sep–Dec	**European Central Bank**, *Monetary Policy Strategy*, **Economist**.
	Supervisor: *Roberto Motto*
	Main task: measuring monetary policy surprises using high-frequency data.
2016–2017 Jun–Jan	**Rokos Capital ltd**, *Research division*, **Macroeconomic researcher**.
	Supervisor: *Antonello D'Agostino, Jacques Cailloux*
	Main task: measuring asset price reactions due to macroeconomic releases.
2015–2016 Aug–Apr	**European Central Bank**, *Monetary Policy Strategy*, **Trainee**.
	Supervisor: *Roberto Motto*
	Main task: forecasting inflation, text mining, assessing unconventional policies.

Teaching

2016 to 2018	TA *Advanced Macroeconomics* (M.Sc.), University of Rome Tor Vergata.

2014 to 2017	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,

Publication

Brugnolini L., D'Agostino A., Tagliabracci A. (2020) *Is Anything Predictable About Market-Based Surprises?*, Forthcoming Italian Economic Journal

Altavilla C., Brugnolini, L., Gürkaynak R., Motto R., Ragusa G. (2019) *Measuring Euro-Area Monetary Policy*, Journal of Monetary Economics, 108(C),162:179

Working Paper

Gatt W., Rapa N., Brugnolini, L., (2020) *MEDSEA-FIN: A DSGE model of the Maltese economy with housing and financial frictions*, Central Bank of Malta Working Paper, 04/2020

Brugnolini L. (2018) *About Local Projection IRF Reliability*, CEIS Research Paper, Vol. 16, Issue 6, No. 440.

Brugnolini L. (2018) *Forecasting Deflation Probability in the EA: A Combinatoric Approach*, Central Bank of Malta Working Paper, 01/2018

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

Presentations in Workshops and Conferences

2019	**IAAE**, *International Association for Applied Econometrics' annual conference*.
2018	**Conference on Macro-Finance**, *Reserve Bank of New Zealand*.
2018	**Monetary Policy Conference**, *ECB*.
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*.

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**, *Study Center Gerzensee*.

2014 **Summer Course on Productivity**, *University of Rome Tor Vergata*.

Scholarship/Award

2013-2017 Ph.D. Scholarship, University of Rome Tor Vergata.

2014 EU Lifelong Learning Programme.

Refereeing

2020 *International Journal of Central Banking*

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**

Sport 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