

Matteo Fragetta

Personal Information

- Italian Citizen
- Email: mfragetta@unisa.it

Research Interests:

- Macroeconometrics
- Dynamic Macroeconomics
- Fiscal Policy
- Monetary Policy
- International Macro-Finance

Pre-Doctoral Education

- University of Salerno, Fisciano (SA), Italy
Laurea in Economia
- University of Exeter, UK
Master of Science in Economics and Econometrics

Doctoral Education:

- University of Salerno, Fisciano (SA), Italy (November 2004 – June 2008)

Post-Doctoral Education

- University of Salerno, Fisciano (SA) – January 2009-January 2011
- University of Salerno, Fisciano (SA) – May 2012 - present

Teaching Experience

- (2008) - University of Leicester, UK
Econometrics (BSc programmes)
- (2008-2009) - University of Salerno, Italy
Econometrics (BSc programmes)
- (06/2011-09/2011) – University of Salerno, Italy
Macroeconomics (PhD, first year)
- (09/2012) – University of Salerno, Italy
Macroeconomics (PhD, first year)
- (11/2012-12/2012) – University of Salerno, Italy
Macroeconomics (BSc programmes)

- (03/2013) - University of Salerno, Italy
Macroeconomics - Master in Economics, Finance and Risk Management
- Economics Research Group at Business Research Unit (UNIDE- IUL – Instituto Universitário de Lisboa)

Publications

- **Strategic Monetary and Fiscal Policy Interactions: An Empirical Investigation**, (2010), (with Tatiana Kirsanova), *European Economic Review*, Vol. 54, N.7, pp. 855-879.
- **The Effects of Fiscal Shocks in SVAR Models: a Graphical Modelling Approach**, (2011), (with Giovanni Melina), *The Scottish Journal of Political Economy*, Vol. 58, N. 4, pp. 537-566
- **“Identification of Monetary Policy in SVAR Models: A Data Oriented Perspective”**, (2013), (con Giovanni Melina), *Empirical Economics*, Vol. 45, No. 2, pp. 831-844.
- **“Fiscal Foresight, Limited Information and the Government Spending Shocks”**, (with Emanuel Gasteiger), *Oxford Bulletin of Economics and Statistics*, forthcoming.

Working Papers

- **Determinants of Sovereign Bond Yield Spreads in the EMU. An Optimal Currency Area Perspective**, (with Mauro Costantini and Giovanni Melina), 2013, Discussion Paper Series, 13/15, Department of Economics, City University London. (revise and resubmit – *European Economic Review*).

Work in Progress

- **On the Monetary Policy Efficiency: An Empirical Investigation**, (with Sergio Destefanis and Emanuel Gasteiger)

Seminars and Conferences

- **Royal Economic Society Annual Conference**, Warwick - UK, (April 2007)
- **University of Salerno**, (March 2009)
- **Money, Macro and Finance Annual Conference**, Limassol - Cyprus (September 2010)
- **DIW Macroeconometric Workshop**, Berlin - Germany, (December 2011)
- **Banca D'Italia – 3rd conference in memory of Carlo Giannini** (April 2012)
- **DEFAP-LASER Summer school**, University of Pavia (June 2012)
- **Royal Economic Society Annual Conference**, London - UK, (April 2013)
- **1st Vienna workshop on High Dimensional Time Series in Macroeconomics and Finance**, (May 2013)
- **AIEL XXVII Annual Conference**, Rome (September 2013)

Refereeing Activity

- **Bulletin of Economic Research, Oxford Economic Papers, Empirical Economics, Rivista Italiana degli Economisti.**

Visiting Scholars

- **Cass Business School, University City of London, (January 2012 – June 2012), with Prof. Lucio Sarno.**

Short Courses

- **Centro Interuniversitario di Econometria, Bertinoro (FC), (June 2005) “Time Series”**
- **Centro Interuniversitario di Econometria, Bertinoro (FC), (June 2007) “Techniques for Building Small Macroeconometric Models”, Adrian Pagan**
- **Universitat Pompeu Fabra, Barcellona (June 2009) “DSGE Models: Methods and Problems”, Fabio Canova**
- **University of Lecce (July 2009) “Summer School in Applied Macroeconometrics, Programming in Matlab”, Ulrich Woitek.**
- **“Fondamenti e Metodi di Valutazione di Impatto delle Politiche Pubbliche”, Trento, (March 2010), IRVAPP.**
- **“Bayesian Macroeconometrics”, (June 2011), University of London, Gary Koop**
- **Courses in Advanced Macroeconomics, (June 2012), DEFAP-LASER, University of Pavia.**

Languages

- **Italian (Mother Tongue)**
- **English (Fluent)**
- **Spanish (Intermediate)**

Computer Packages

- **Microsoft Office**
- **Matlab**
- **Stata**
- **Dynare**
- **Eviews**
- **JMulti**
- **LATEX**