

Matija Lozej

Central Bank of Ireland
Irish Economic Analysis
Dame Street
Dublin 2

Email: matija.lozej@centralbank.ie

Education

PhD in Economics (advisor: Wouter J. den Haan), University of Amsterdam, 2011.

MPhil, Tinbergen Institute/University of Amsterdam, 2008.

Master in Economics, Universitat Pompeu Fabra, Barcelona, 2006.

MScBA in Finance, University of Ljubljana, Faculty of Economics, 2003.

BSc in Finance, University of Ljubljana, Faculty of Economics, 2000.

Research interests

Macroeconomics: DSGE models, business cycles, labour market frictions, monetary transmission, financial frictions

Econometrics: (S)VAR models

Employment

Central Bank of Ireland, Irish Economic Analysis (economist, macro modelling project): 2015 - present.

Bank of Slovenia, Analysis and Research Department (advisor): 2014 - 2015.

European Central Bank, Research Department (secondment): October 2012 - January 2013.

Bank of Slovenia, Analysis and Research Department (senior analyst): 2011 - 2014.

University of Primorska, FAMNIT (assistant): 2011 - .

University of Amsterdam (AIO): 2008-2010.

Bank of Slovenia, Banking Operations, Risk Management (analyst): 2003 - 2006.

Teaching experience

Macroeconomic modelling (lecturer, BSc course, University of Primorska, 2011 - 2015)

Topics in finance (lecturer, BSc course in English, University of Primorska, 2011 - 2015)

Solving and estimating DSGE models (teaching assistant, University of Amsterdam, summer school, 2010)

Solving DSGE models with heterogeneous agents (teaching assistant, University of Amsterdam, summer school, 2010)

Macroeconomics (teaching assistant, BSc course, University of Amsterdam, 2009, 2010)

Publications

Refereed

Pigou Cycles in Closed and Open Economies with Matching Frictions (with Wouter J. den Haan), 2010, *NBER International Seminar on Macroeconomics*, p. 193-223.

Synchronisation and Decoupling of Cycles in Slovenia (with Boštjan Jazbec and Uroš Herman), 2014, *forthcoming in*: E. Nowotny, D. Ritzberger-Grünwald and P. Backé (eds.): *Financial Cycles and the Real Economy: Lessons from the CESEE Countries*. Cheltenham, UK, Edward Elgar Publishing.

The Effects of Government Spending in a Small Open Economy within a Monetary Union (with Daragh Clancy and Pascal Jacquinot), *ECB Working Paper 1727*, European Central Bank, 2014.

Comparing Fiscal Multipliers across Models and Countries in Europe (with Juha Kilponen, Massimiliano Pisani, Sebastian Schmidt, Vesna Corbo, Tibor Hledik, Josef Hollmayr, Samuel Hurtado, Paulo Júlio, Dmitry Kulikov, Matthieu Lemoine, Henrik Lundvall, José R. Maria, Brian Micallef, Dimitris Pappageorgiou, Jakub Rysanek, Dimitrios Sideris, Carlos Thomas, and Gregory de Walque), *ECB Working Paper 1760*, European Central Bank, 2015.

Work in progress

The Effect of Loan Supply Shocks on Bank Lending and the Real Economy: Evidence from Slovenia (with Uroš Herman), most recent version February 2015.

Financial Innovation and Firm Debt over the Business Cycle, most recent version December 2013.

Other

Results of the 2014 Wage Dynamics Network Survey in Slovenia (with Philip Schnattinger, Nataša Jemec, Matija Vodopivec, and Petra Mohorič Peternelj), *forthcoming in Prikazi in Analize*, Bank of Slovenia (2015).

Equilibrium competitiveness indicator for Slovenia (in Slovenian), *Prikazi in Analize*, Bank of Slovenia (2013).

Value-at-Risk (in Slovenian), *Bančni vestnik* (2005).

Yield Curves and Valuation of Financial Instruments (in Slovenian), *Bančni vestnik* (2005).

Minimum Reserves (in Slovenian), *Bančni vestnik* (2001).

Presentations

The Effect of Loan Supply Shocks on Bank Lending and the Real Economy: Evidence from Slovenia (2014: National Bank of the Republic of Macedonia, Central Bank of the Republic of Azerbaijan)

The Effects of Government Spending in a Small Open Economy within a Monetary Union (2013: Bank of Slovenia and University of Ljubljana)

Financial Innovation and Firm Debt over the Business Cycle (2012: European Economic Association)

Inefficiencies and Pigou Cycles (2012: University of Ljubljana)

Pigou Cycles in Closed and Open Economies with Matching Frictions (2010: European Economic Association, Society for Computational Economics)

Software

Matlab, Dynare, \LaTeX , EViews, Stata, MS Office

Language skills

Native: Slovenian

Fluent: English, German

Intermediate/Basic: Croatian, Dutch, Italian

Personal data

Born: December 1976.

Citizenship: Slovenian.