# CURRICULUM VITAE ROBERTO PANCRAZI

## **ADDRESS**

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## **EDUCATION**

Ph.D. in Economics Duke University, Durham, NC, USA. Supervisor: Professor Craig Burnside.

Master of Arts in Economics, Duke University, Durham, NC, USA, 2005.

B.A. in Statistics and Economics, Cum Laude, Universita' di Firenze, Italy, 2003. Supervisor: Professor Giorgio Calzolari.

## **AREAS OF SPECIALIZATION**

Primary Field: Macroeconomics Secondary Field: Econometrics

Area of Concentration: Quantitative and Applied Macroeconomics, International Macro

# **DISSERTATION**

Title: Essays on Macroeconomics and the Frequency Domain

Committee: Craig Burnside (chair), Barbara Rossi, Juan Rubio-Ramirez, Pietro Peretto.

#### PROFESSIONAL AND ACADEMIC EXPERIENCE

2012-Present Assistant Professor, University of Warwick

2010-2012 Assistant Professor, Toulouse School of Economics

2005-2010: Department of Economics, Duke University, Durham, NC

- Instructor, Macroeconomics Master's course (Spring 2009)
- Research Assistant for Craig Burnside (Spring 2007, Spring 2008, Fall 2008)
- Head Teaching Assistant, Intermediate Macroeconomics (Fall 2007)
- Teaching Assistant, American Economic Association (AEA) Summer course (2007)
- Teaching Assistant, Intermediate Economics (Spring 2006)

2003-2004: ENI S.p.A., Rome, Italy

Junior Researcher in Macroeconomics and Econometrics, Research Department

#### PUBLICATION AND WORKING PAPERS

- 1. "Real Business Cycle in Emerging Countries?", with J. Garcia-Cicco and M. Uribe, 2009, *The American Economic Review, 100, December 2010, 2510-2531.*
- 2. "How Beneficial Was the Great Moderation After All?", Working Paper, 2012.
- 3. "Overlooking the Great Moderation: Consequences for the Monetary Policy", with M. Vukotic, Working Paper, 2012.
- 4. "Spectral Covariance Instability Test and Macroeconomic Volatility Dynamics", Working Paper, 2012.
- 5. "Long-term Investment Technology Change: a Limited Information Model", Working Paper, 2012.

## **GRANTS**

French National Research Agency, grant INEG CONSO (ANR-11-INEG-004-01).

#### **AWARDS AND SCHOLARSHIPS**

Duke University, Economics Department Fellowship, 2005-2009

"Giorgio Mortara" scholarship issued by Bank of Italy, 2004.

## **LANGUAGES**

Italian (native), English (fluent)

## REFEREE

American Economic Review, Journal of Monetary Economics, Journal International Economics, Journal Economic Theory, Journal European Economic Association, European Economic Review, The Economic Journal, Journal of Applied Econometrics, Canadian Journal of Economics, Economics e-journal, Journal of Money Credit and Banking, The Southern Journal of Economics, Macroeconomic Dynamics.

## **REFERENCES**

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