

Work Address

K.U. Leuven, Department of Economics
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Personalia

Nationality: Italian
 Marital status: Married

Date of birth: 16-07-1975
 Children: 2

Education

2005 – <i>Now</i>	PhD Student in Economics (Macro-Finance), (K.U. Leuven, Be) Thesis title: Macroeconomics and financial factors in the term structure of government and corporate bonds	Exp. defence: Early 2011
2005 – 2008	Master in Statistics (K.U. Leuven, Be)	Distinction
2004 – 2005	Adv. Master in Financial Economics (K.U. Leuven, Be)	High Distinction
1999 – 2004	Master in applied economics (University of Calabria, It)	Highest distinction

Work Experience

09/2010 – 12/2010	Internship at the National Bank of Belgium Project involved: Information in the yield spread: a macro financial perspective
02/2010 – 08/2010	Internship at the European Central Bank, capital market division. Projects involved: – Analysis of the interrelations between the corporate bond spreads, the government yield curve and the macroeconomy – Analysis of the interrelations between the swap spreads and the term structure of liquidity
2005 – <i>Now</i>	K.U. Leuven, Department of economics, PhD student: – Teaching assistant for the following courses: Econometrics of financial markets, macro-finance, mathematical methods for economics, advanced international monetary economics – Undergraduate and masters thesis supervisor

Publications

An extended macro-finance model with financial factors (with H. Dewachter). Forthcoming in Journal of Financial and Quantitative Analysis

Work In Progress

Macroeconomic determinants of the corporate bond spreads (with H. Dewachter and W. Lemke)
 The swap spreads and the term structure of liquidity (with H. Dewachter and T. Werner)
 Macrofinancial modeling in a data rich environment (with H. Dewachter and R. Houssa)
 Information in the yield spread, a macrofinancial perspective (with H. Dewachter and M. Lyrio)

Interests

Financial economics and econometrics, Macro-Finance, Bayesian econometrics

Seminars and Presentations in Conferences

Seminar at the Maastricht University, June 2010

Seminar at the European Central Bank, Capital Markets Division, August 2010

Presentation at the Young Researcher Workshop and Tutorial on Applied Finance and Financial Econometrics,
November 2009, Berlin, D

Presentation at the Money, Macro and Finance research group, annual conference, September 2009, Bradford, UK

Presentation at the Royal Economic Society, Fifth PhD presentation meeting, January 2010, London, UK

Doctoral Courses

2005 (Spring) Doctoral course in optimization methods, K.U. Leuven, Be

Languages

English (Excellent), Italian (Mother Tongue), French (Good), Dutch (Fair)

Computer skills

Matlab, EViews, Sas, R, Scientific Workplace, LaTeX, MS Office

Grants and Fellowships

2010 National Bank of Belgium: Trainee programme for young researchers

2010 European Central Bank: Trainee Grant

2004 University of Calabria (It): Scholarship for advanced master studies abroad

2003 European Commission: Leonardo da Vinci's project scholarship

2003 University of Calabria (It): Scholarship for studying a semester at York University (Toronto)

2001 University of Calabria (It): Best student award.

References

Prof. H. Dewachter (Supervisor), K.U. Leuven, tel. +32 (0)16 32 68 59,
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Prof. P. De Grauwe, K.U. Leuven, tel.+32 (0)16 32 68 36, e-mail: paul.degrauwe@econ.kuleuven.be

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