

Curriculum Vitae

Stefano Neri

Personal information

Citizenship: Italian
Date and place of birth: 11-08-1970, Florence, Italy

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Education

Sept. 1998 – Sept. 2003 Ph.D. in Economics, University “Pompeu Fabra”, Barcelona
Sept. 1997 – July 1998 MSc in Economics and Finance, University “Pompeu Fabra”
Sept. 1996 – July 1997 MSc in Economics, CORIPE (University of Turin)
Oct. 1989 – June 1996 BSc degree with honours in Economics, University of Florence

Research interests

Quantitative Macroeconomics, Monetary Economics, Monetary policy, Estimation of DSGE models

Publications

“Credit and banking in a DSGE model of the euro area”, **Journal of Money, Credit and Banking**, Vol. 42, Supplement 1, pp. 107-141, 2010 (joint with A. Gerali, F. M. Signoretti and L. Sessa, Banca d'Italia)

“Housing market spillovers: Evidence from an estimated DSGE model”, **American Economic Journal: Macroeconomics**, Vol.2, No. 2, pp. 125-164, 2010 (joint with M. Iacoviello, Boston College)

“The transmission of monetary policy shocks from the U.S. to the euro area”, **International Finance**, Vol. 13, No. 1, pp. 55-78, 2010 (joint with A. Nobili, Banca d'Italia)

Comments on “The drivers of housing cycles in Spain” by Oriol Aspachs-Bracons and Pau Rabanal, **Journal of the Spanish Economic Association**, Vol. 1, No. 1-2, pp. 131-134, 2010.

“What does a technology shock do? A VAR analysis with model-based sign restrictions”, **Journal of Monetary Economics**, Vol. 54, No. 2, pp. 512-549, 2007 (joint with L. Dedola, European Central Bank)

“Information variables for monetary policy in a small structural model of the euro area”, **Journal of Monetary Economics**, Vol. 54, No. 4, pp. 1256-1270, 2007 (joint with F. Lippi, University of Sassari)

“The effects of fiscal policy in Italy: Evidence from a VAR model”, **European Journal of Political Economy**, Vol. 23, No. 3, pp. 707-733, 2007 (joint with R. Giordano, Banca d'Italia, S. Momigliano, Banca d'Italia, R. Perotti, IGIER, Bocconi University)

Working papers

“Imperfect information, real-time data and monetary policy in the euro area”, Discussion Paper, Banca d'Italia, No. 802, 2011 (joint with T. Ropele, Banca d'Italia)

“Monetary and macroprudential policies”, Discussion Paper, Banca d'Italia, No. 801, 2011 (joint with P. Angelini and F. Panetta, Banca d'Italia)

“The monetary transmission mechanism in the euro area: has it changed and why?”, mimeo, Banca d'Italia, 2010 (joint with Martina Cecioni, Banca d'Italia)

“Housing, mortgage credit and economic activity: are the U.S. and the euro area different?”, Working Paper, European Central Bank, No. 1161, 2010 (joint with L. Stracca and A. Musso, European Central Bank)

“Real exchange rate volatility and disconnect: an empirical investigation”, Discussion Paper, Banca d'Italia, No. 660, 2008 (joint with R. Cristadoro, A. Gerali and M. Pisani, Banca d'Italia)

“Monetary policy and stock prices: theory and evidence”, Discussion Paper, Banca d'Italia, No. 513, 2004

“Assessing the effects of monetary and fiscal policy”, Discussion Paper, Banca d'Italia, No. 425, 2001

Working experience

Jan. 2007 – current Head of Monetary Policy Unit, Monetary Analysis Division, Economics, Research and International Relations, Banca d'Italia

Apr. 2000 – Dec. 2006 Economist, Monetary Analysis Unit, Economic Research Department, Banca d'Italia

1998 - 1999 Teaching assistant Econometrics (F. Canova), Time Series (A. Marcet) and Microeconometrics.