CURRICULUM VITAE
Matteo CICCARELLI

Personal details

Place of birth: Giugliano (Napoli)
Nationality: Italian

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Education

2001 **Universitat Pompeu Fabra, Barcelona**
Ph.D. in Economics
Thesis: *Bayesian Inference in Heterogeneous Dynamic Panel Data Models*
Supervisor: Fabio Canova.

1995 **Universitat Pompeu Fabra, Barcelona**
Master of Science Degree with Honors in Economics.

1993 **Università Commerciale "Luigi Bocconi", Milano**
Graduated *cum laude* in Economics.
Dissertation in Public Finance: "*Inflationary Finance and Argentina's Economic Policy in the 80's*".
Supervisor: Roberto Artoni.

Professional Activities

2009 **European Central Bank, Research Department**
Principal Economist in the Econometric Modeling Division

2007 **European Central Bank, Research Department**
Senior Economist in the Econometric Modeling Division

03-06 **European Central Bank, Research Department**
Economist in the Econometric Modeling Division

00-02 **Universidad de Alicante, Department of Economics**
Assistant Professor
COURSES: Econometrics I and II (Undergraduate)

1999 **Universidad de Alicante, Department of Economics**
Visiting Professor – Econometrics
COURSES: Econometrics I and II (Undergraduate)

1998 **Universitat Pompeu Fabra, Department of Economic Analysis**
Lecturer –
COURSES: Intermediate Macroeconomics (Undergraduate)

1998 **World Bank, Research Department (Macroeconomics and Growth)**
Consultant (Sept.-Dec.)

94-97 **Universitat Pompeu Fabra, Department of Economic Analysis**
Teaching Assistant (several subjects)

Selected Publications

The effects of monetary policy on unemployment dynamics under model uncertainty: Evidence from the US and the euro area (with C. Altavilla), *Journal of Money, Credit and Banking*, 41 (2009), 1265-1300.

Inflation Forecasts, monetary policy and unemployment dynamics: evidence from the US and the euro area (with C. Altavilla), *Economic Modelling*, forthcoming

Global Inflation (with B. Mojon), *Review of Economics and Statistics*, forthcoming

Estimating Multi-country VAR models (with F. Canova), *International Economic Review*, 50 (2009), 929-959

Similarities and convergence in G7 cycles (with F. Canova and E. Ortega), *Journal of Monetary Economics*, 54 (2007) 850-878

Measuring contagion and interdependence with a Bayesian time-varying coefficient model: an application to the Chilean FX market during the Argentine crisis (with A. Rebucci), *Journal of Financial Econometrics*, 5 (2007), 285-320.

Price setting and inflation persistence: did EMU matter? (with I. Angeloni and L. Aucremanne), *Economic Policy*, 21 (2006), 353-387.

Has the transmission mechanism of European monetary policy changed in the run-up to EMU? (with Alessandro Rebucci), *European Economic Review*, 50 (2006), 737-776.

Forecasting and Turning points prediction in a Bayesian Panel VAR Model (joint with Fabio Canova), *Journal of Econometrics* 120 (2004), pp. 327-359

Selected Research Papers

What drives euro area break-even inflation rates? (with J. A. García), ECB WP n. 996 (2009)

Do institutional changes affect business cycles? Evidence from Europe (with F. Canova and E. Ortega), mimeo

Trusting the bankers: a new look at the credit channel of monetary policy transmission (with J. L. Peydró and A. Maddaloni), mimeo

Information combination and forecast (st)ability. Evidence from vintages of time-series data (with C. Altavilla), ECB WP n.846

Selected conferences and workshops

2009 - Third ICEEE, Ancona
- NBER Summer Institute (presenter at NSF Forecasting seminar)

2008 - 9th EABCN workshop on Euro Area Data, Cambridge
- 10th Bundesbank Spring Conference, Eltville
- ESEM 08, Milan

2007 - The Phillips Curve and the Natural Rate of Unemployment, Kiel Institute for the World Economy
- Workshop on Maroeconomic Forecasting, Analysis and Policy with Data Revision, CIRANO, Montreal

2006 - New development in economic Forecasting, 8th Bundesbank Spring Conference, Eltville
- NBER Summer Institute (presenter at Monetary Economics Workshop)
- Second Monetary Policy Research Workshop in Latin America and the Caribbean on "Monetary Policy Uncertainty and the Business Cycle", Lima, Peru

2005 - First ICEEE, Venice.
- ECB Conference on: "The effects of EMU on the euro area and its member countries".

2004 - ECB-IPN conference on Inflation Persistence in the Euro area, Frankfurt
- ECFIN conference on "Business cycles and growth in Europe", Bruxelles
- XXIX Simposio de Análisis Económico, Pamplona, Spain

2003 - First workshop Euro Area Business Cycle Network, CEPR-Banco de España
- First ECB/IMOP Workshop on Dynamic Macroeconomics, HYDRA, Greece
- XXXVIII Simposio de Análisis Económico, Sevilla, Spain

2002 - Common features in Rio**,** Rio de Janeiro
- LAMES, San Paulo

2001 - Vth International Conference on Macroeconomic Analysis and International Finance, Crethe
- Monitoring the Euro Area Business Cycle, CEPR-Bank of Italy, Rome

Grants and Fellowships

2002 **Instituto Valenciano de Investigaciones Económicas (IVIE)**
Grant for the Project: "Measuring contagion"

2001 **Bank of Spain, Research Department**
Research Fellow (January-August)

2000 **Ente Luigi Einaudi for Monetary, Banking and Financial Studies**
Research Fellow (April-July)

Teaching activity

03-09 **Universidad de Huelva (Spain), J.W. Goethe University of Frankfurt (Germany), Universitat Autónoma de Barcelona (Spain), Universidad de Alicante (Spain) and University of Naples (Italy)**
Bayesian Econometrics (Graduate level)

Refereeing

Journal of Money, Credit and Banking; European Economic Review; International Economic Review; International Journal of Central Banking; Journal of Applied Econometrics; Journal of Development Economics; Journal of Economic Dynamics and Control; Journal of European Economic Association; Journal of Forecasting; Journal of International Economics; Review of Economics and Statistics; The Scandinavian Journal of Economics.