

## *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**

“*Housing, mortgage credit and economic activity: are the U.S. and the euro area different?*”, forthcoming **Journal of Banking and Finance** (joint with L. Stracca and A. Musso, European Central Bank)

“*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**

*“The monetary transmission mechanism in the euro area: has it changed and why?”*, Discussion Paper, Banca d’Italia, No. 808, 2011 (joint with Martina Cecioni, Banca d’Italia)

*“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)

*“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 Area, 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. Marcat) and Microeconometrics.