# **FEDERICO LUBELLO**

Banque centrale du Luxembourg Financial Stability Department 2, Boulevard Royal L–2983 Luxembourg Telephone: (+352) 47744595 E-mail: <u>federico.lubello@bcl.lu</u> Web: <u>www.federicolubello.com</u>

## **PROFESSIONAL APPOINTMENTS**

2016 – present	Research Economist, Banque centrale du Luxembourg
<i>July</i> 2015 – <i>October</i> 2015	PhD Internship, Financial Stability, Bank of England, London
2014 - 2015	Research Fellow, University of Copenhagen
2013 - 2014	Research Fellow, Kiel Institute for the World Economy
2011 – 2013	Visiting PhD Scholar, Universitat Pompeu Fabra, Barcelona
2009 - 2010	Visiting Researcher, University of Copenhagen
2008 - 2009	Junior Economist, Italian Chamber of Commerce in Portugal

# **EDUCATION**

- 2015 **Ph.D.** in Economics, Catholic University of Milan, Italy
- 2014 Advanced Studies in International Economic Policy Research, Kiel Institute, Germany
- 2012 MS.c. in Economics and Finance, Barcelona GSE, Universitat Pompeu Fabra, Spain
- 2010 MS.c in Finance, Università Politecnica delle Marche, Italy
- 2008 Erasmus–Socrates, ISCTE–Lisbon University Institute, Portugal (one year)
- 2006 BS.c. in Economics and Finance, Università Politecnica delle Marche, Italy

#### **OTHER TRAINING**

- 2015, 2017 JRC European Commission, Identification analysis and global sensitivity analysis for Macroeconomic Models.
  2014 University of Copenhagen, Limited Attention, Selective Perception and Bounded Rationality in Decision Making
- 2013 Barcelona Graduate School of Economics, Summer Forum in Macroeconomics
- 2013 Universitat Pompeu Fabra, Topics in Macroeconomics (by J. Ventura & R. Barnichon)
- 2012 University of Salento, Summer School in Applied Macroeconometrics
- 2011 London School of Economics, Macroeconomics Summer Programme: Solving and Estimating DSGE Models with Heterogeneous Agents and Bounded Rationality (by Wouter den Haan)

## HONORS, SCHOLARSHIPS AND FELLOWSHIPS

2015 – 2016 Postdoctoral Fellowship, University of Brescia, Italy [resigned after 3 month	ıs]
2014 – 2015 Research grant, Danish Ministry of Education, Science and Innovation	
2013 – 2014 Research Fellowship, Kiel Institute for the World Economy	
2011 – 2012 Master scholarship "Ritorno al Futuro" spent for the Master at Barcelona GS	SE
Summer '11 Cariplo Foundation Scholarship for Summer Program in Macroeconomics a	t LSE
2010 – 2013 PhD scholarship, Catholic University of Milan	
2009 – 2010 Research grant, Danish Ministry of Education, Science and Innovation	
2007 – 2008 Erasmus Scholarship	
2010 – 2011 Presidential PhD scholarship, University of Technology, Sydney (declined)	
2008 – 2009 CampusWorld Program scholarship for placement internship abroad	

# RESEARCH

**"Financial Collateral and Macroeconomic Amplification"** (with Petrella, I. and Santoro, E.) *Banque centrale du Luxembourg Working Paper No. 2018/116* 

"Capturing Macroprudential Policy Effectiveness: A DSGE Approach with Shadow Intermediaries" (with Rouabah, A.) Banque centrale du Luxembourg Working Paper No. 2017/114

## Research in progress:

Households heterogeneity, asset liquidity and macroprudential policy Investment fund dynamics and financial regulation over the business cycle

# PRESENTATIONS

(\*) work presented by co-author(s), (\*\*) scheduled

- 2018 Joint European Central Bank and Bank of Ireland workshop, Dublin (\*\*)
- 2017 Computing in Economics and Finance (CEF) conference, Fordham University, New York (\*)
- 2015 Research Network Seminar (Bank of England); FSSR Seminar (Bank of England); PhD Seminar (Catholic University of Milan)
- 2014 ASP Seminar (Kiel Institute); PhD Seminar (Catholic University of Milan)

# **COMPUTER SKILLS**

MatLab, Dynare, Stata, Eviews, Gretl, LaTeX, RealTick Trading Platform, Microsoft Office, Macintosh, Linux.

# LANGUAGES

English (fluent), Spanish (fluent), Portuguese (fluent), French (advanced), Luxembourgish (beginner), Italian (native).