

FRANCESCA RONDINA

Curriculum Vitae

(August 2018)

Research interests: Time Series Econometrics, Macroeconomics and Monetary Economics

EDUCATION:

Ph.D Economics, University of Wisconsin - Madison, United States, Wisconsin, 2009

Master of Science Economics, University of Wisconsin - Madison, United States, Wisconsin, 2004

Laurea Economics and Business, LUISS "Guido Carli" University - Rome, 2001

EMPLOYMENT HISTORY:

2013 – Assistant Professor, Economics, University of Ottawa, Canada, Ontario

2010 – 2013 JAE – DOC Postdoctoral Researcher, Institute for Economic Analysis (CSIC)

2009 – 2013 Affiliated Professor, Barcelona GSE

2009 – 2010 Postdoctoral Researcher, Institute for Economic Analysis (CSIC)

GRANTS, FELLOWSHIPS AND SCHOLARSHIPS:

2014 RDP Grant, Faculty of Social Sciences, University of Ottawa

2010 - 2013 JAE-DOC Fellowship, Spanish National Research Council (CSIC)

2002 - 2004 Scholarship “Marco Fanno”, Associazione Borsisti "Marco Fanno

ACADEMIC PUBLICATIONS:

Refereed Journal Articles

4. Francesca Rondina. (2018). Estimating unobservable inflation expectations in the New Keynesian Phillips Curve. *Econometrics*. Volume 6, Issue 1.
3. Francesca Rondina. (2017). An econometric learning approach to approximate expectations in empirical macro models. *International Advances in Economic Research*. Volume 23, Issue 4, 437-438.
2. Christian Matthes and Francesca Rondina. (2017). Two-sided Learning and Short-Run Dynamics in a New Keynesian Model of the Economy. *Economics Letters*, 159, 53-56.
1. Francesca Rondina. (2012). The role of model uncertainty and learning in the U.S. postwar policy response to oil prices. *Journal of Economic Dynamics and Control*, 36(7), 1009-1041.

Working Papers

2. Francesca Rondina. (2018). The impact of oil price changes in a New Keynesian model of the U.S. economy. *(Submitted)*
1. Francesca Rondina. (2018). Model uncertainty and the direction of fit of the postwar U.S. Phillips curve(s). *(Submitted)*

ACADEMIC PRESENTATIONS:

Presentations at Conferences

Estimating unobservable inflation expectations in the New Keynesian Phillips Curve. Annual Conference of the International Association for Applied Econometrics, Montreal, Canada (2018); 52th Annual Conference of the Canadian Economic Association (CEA), Montreal, Canada (2018).

Model Uncertainty and the Direction of Fit of the Postwar U.S. Phillips Curve(s). MMCN conference, Hoover Institution, Stanford University, United States (2018); Carleton Macro-Finance Workshop, Ottawa, Canada (2017).

The adoption of Inflation Targeting in Canada: SVAR identification using changes in policy. The Rimini Conference in Economics and Finance – RCEF, Waterloo, Canada (2016); 50th Annual Conference of the Canadian Economic Association (CEA), Ottawa, Canada (2016).

Robust monetary policy under model uncertainty and learning in a Phillips curve framework. 49th Annual Conference of the Canadian Economic Association (CEA), Toronto, Canada (2015); North American Winter Meeting, Econometric Society, Boston, United States (2015); Society for Computational Economics Annual Conference, Vancouver, Canada (2013).

Time Varying SVARs, parameter histories, and the changing impact of oil prices on the US economy. Society for Nonlinear Dynamics in Economics (SNDE) Annual Conference, New York, United States (2014); North American Summer Meeting, Econometric Society, Minneapolis, United States (2014); Annual Conference of the International Association for Applied Econometrics, London, United Kingdom (2014); 30th Annual Meeting of the Canadian Econometrics Study Group (CESG), Kitchener, Canada (2013); Barcelona GSE Winter Workshop, Barcelona, Spain (2012); European Seminar on Bayesian Econometrics (ESOB), Vienna, Austria (2012); The Rimini Conference in Economics and Finance (RCEF), Toronto, Canada (2012); EABCN: Disaggregating the Business Cycle, Luxembourg, Luxembourg (2012); Conference on Computational and Financial Econometrics (CFE-ERCIM), Oviedo, Spain (2012); Society for Computational Economics, Conference, Prague, Czech Republic (2012).

Two-sided Learning in New Keynesian Models: Dynamics, (Lack of) Convergence and the Value of Information. 48th Annual Conference of the Canadian Economic Association (CEA), Vancouver, Canada (2014).

Model Uncertainty and the Robustness of Simple and Optimal Policy Rules. European Summer Meeting of the Econometric Society, Malaga, Spain (2012).

Policy evaluation and uncertainty about the effects of oil prices on economic activity. Rimini Center for Economic Analysis (RCEA) Bayesian Econometrics Workshop, Rimini, Italy (2011); Royal Economic Society (RES), Annual Conference, London, United Kingdom (2011); Society for Computational Economics Annual Conference, San Francisco, United States (2011); Italian Congress of Econometrics and Empirical Economics (ICEEE), Pisa, Italy (2011); XXXV Simposio de la Asociación Española de Economía (SAEe), Madrid, Spain (2010).

Invited Seminar Presentations

Policy evaluation and uncertainty about the effects of oil prices on economic activity. Bank of Italy (2011); University Pompeu Fabra (2011).

TEACHING ACTIVITIES:

Courses Taught:

Undergraduate Courses

Macroeconomic Theory I, University of Ottawa: Fall 2017; Fall 2016; Fall 2015; Winter 2015; Winter 2014

Introduction to Econometrics, University of Ottawa: Fall 2017; Fall 2016

Graduate Courses

Econometrics I / Économétrie I, University of Ottawa: Fall 2014

Macroeconomic Theory IV / Théorie macroéconomique IV, University of Ottawa: Winter 2018; Winter 2017; Winter 2016

Topics in Monetary Economics, University of Ottawa: Winter 2018; Winter 2017; Winter 2016; Winter 2015; Winter 2014

Time Series Analysis, Universidad Autonoma de Barcelona: Fall 2011

Student supervision:

Ph.D. Thesis

Maxime Dufournaud-Labelle (expected graduation Fall 2018)

M.A. Major Research Paper

Jaime Trujillo (expected graduation Summer 2018).

Thoby Cameron (2018), *The House Rules: Housing Market Responses to Oil Price Shocks in Canada*.

Shane Bahmann (2017), *Housing Market Responses to Monetary Policy Shocks in Canada: Evidence from National and City Level Data*.

Iris Zhang (2017), *How do Canadian Mining, Quarrying, and Oil and Gas Extraction firms' Characteristics Explain their Borrowing Preferences Between Privately and Publicly Offered Bonds?*

Jiagnan Ji (2017), *Monetary Policy Transmission in Canada: A FAVAR Analysis*.

Leila Al-Mqbbali (2015), *Testing the random walk hypothesis in the US and UK stock markets*.

Corey Duford (2015), *The impact of Uncertainty Shocks on the Canadian Economy*.

Junyan Wu (2015), *The Impact of Unanticipated Monetary Policy Changes on Stock Prices*.

Benjamin Tobin (2014), *Household Debt, Housing Prices and the Monetary Transmission Mechanism in Canada: A Provincial Analysis*.

Natalia Suseeva (2010), *The real exchange rate of an oil exporting country: the case of Russia*.

Supervised Undergraduate Student Publications

Stephen Soutyrine. (2018). Examining the relationship between oil and commodity prices and short term Canadian interest rates. *UROP poster, University of Ottawa UROP repository*.

Atae Sahmoudi. (2017). Chasing the truth: magnitude, frequency, and possible effects of macroeconomic data revisions on monetary policy. *UROP poster, University of Ottawa UROP repository*.

SCHOLARLY and PROFESSIONAL ACTIVITIES:

Scholarly Activities

2017 – 2018 Responsible of the Working Papers Series, University of Ottawa, Department of Economics
2017 Committee Member, ESA Scholarship Committee, ESA (Economics Students Association),
University of Ottawa
2014 – 2017 Canadian Women Economists Network (CWEN) Communications Officer
Fall 2017; 2013 -2014 Co-organizer, University of Ottawa Department of Economics Lunch Workshops
2014 – 2017 Co-organizer, University of Ottawa Department of Economics Seminar Series

Referee for: The Energy Journal; Economics Modelling; International Journal of Forecasting; Economics Letters; Macroeconomic Dynamics; The Journal of Applied Econometrics; The Journal of Money, Credit and Banking; The Manchester School; European Journal of Economics and Economic Policies; Intervention; SERIEs - Journal of the Spanish Economic Association; Computational Statistics and Data Analysis.

Graduate Examinations

PhD Comprehensive Exam Committee Member, Monetary Economics, Ottawa – Carleton joint PhD program in Economics (May 2014; May 2015; May 2016; August 2016; May 2017; August 2017; May 2018).

Ph.D. Committee Member, Ottawa – Carleton joint PhD program in Economics: Olena Melin (2015 -); Timothy Grieder (2016-2018); Dieu-Donne Donald Emmanuel Kohoue (2015 – 2017); Duangsuda Sopchokchai (2015 – 2016); Zhenjiang Lin (2014 – 2015); Olaniyi Ilori (2014 – 2015); Najib Khan (2014 - 2016).

Ph.D. Committee Member, IDEA Ph.D. program, Universidad Autonoma de Barcelona: Tatjana Dahlhaus (2012).

M.A. Major Research Paper evaluator, University of Ottawa: (2018) Wenjing Zhang; (2017) Pedro Lucas Chagas Mendonca; Eliana Shumakova; (2016) Louis Nadau; Guohao Li; Noah Clarke; (2015) Brian Vockathaler; (2014) Mingche Wu; Serge Hovnanian; Mingying Zhu; Milana Mihic; Scott Isaac; (2013) Dominique Imano; Jeffrey To.

OTHER INFORMATION:

Statistical Software: Matlab, STATA, Gauss

Languages: Italian (native); English (fluent); French (good); Spanish (intermediate)

Citizenship: EU (Italy), Canadian permanent resident