

# Damiano Di Francesco

*Born in Italy, Rome (RM),*

09/06/1996

Nationality: Italian

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## EDUCATION

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- Queen Mary University of London, School of Economics and Finance** London  
Visiting PhD student Current  
– *Supervisor:* Prof. Haroon Mumtaz
- Sant’Anna School of Advanced Studies** Pisa  
Doctoral Programme in Economics 2021–Current  
– *Research interests:* Applied Macroeconomics, Climate Macroeconomics, Time Series Econometrics  
*Supervisor:* Prof. Alessio Moneta; *Co-supervisor:* Prof. Andrea Roventini
- University of Pisa - Sant’Anna School of Advanced Studies** Pisa  
Master of Science in Economics, Final grade: 110/110 cum laude 2018–2020  
– Thesis: *A Data-Driven SVAR Approach to Model Validation: an Application to a Macroeconomic Agent-Based Model.*  
*Supervisor:* Prof. Alessio Moneta
- Sapienza University of Rome** Rome  
Bachelor’s Degree in Economics, Final grade: 110/110 cum laude 2015–2018  
– Thesis: *The Rate of Interest in the theories of Value and Distribution: the ‘monetary’ determination of the rate of profit.*  
*Supervisor:* Prof. Annamaria Simonazzi

## FURTHER EDUCATION

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- SIDE Summer School on *Methods in Time Series Econometrics*  
Instructors: Francesco Bianchi (Johns Hopkins University) and Karel Mertens (Dallas FED)  
Bertinoro July 2023
- PhD visiting period and research-oriented courses  
Sponsor: Mauro Napoletano (GREDEG-CNRS University Côte d’Azur)  
Université Côte d’Azur and GREDEG (Nice) October–December 2022
- Macroeconometrics Summer School on *Nonlinear Time Series Models for Macroeconomic Analysis*  
Instructor: Gabriel Pérez-Quirós (Bank of Spain)  
Barcelona School of Economics July 2022
- Advanced Course on *Innovation, Growth and International Production. Models and Data Analysis*  
Department of Economics at University of Rome La Sapienza May 2021

## WORK EXPERIENCE

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### LUISS Guido Carli

Teaching Assistant

Rome

09/2023–12/2023

- Topics: Industry Dynamics (Master degree in Strategic Management)  
Prof. Francesca Lotti (Bank of Italy)

### LUISS Guido Carli

Teaching Assistant

Rome

09/2023–12/2023

- Topics: Microeconomics (undergraduate - Politics: Philosophy and Economics)  
Prof. Lorenzo Carbonari and Prof. Megha Patnaik

### Institute of Economics, Sant'Anna School of Advanced Studies

Research Assistant

Pisa

07/2021–09/2021

- Project: *What is an Agent-Based Model, Mathematically?*  
Coordinator: Dr. Marco Pangallo

### Italian Ministry of Economy and Finance

Trainee at IGECOFIP, Ragioneria Generale dello Stato

Rome

11/2019–03/2020

- Topics: EU fiscal policy, Stability and Growth Pact, EDP Notification Tables.

### University of Pisa

Teaching Assistant

Pisa

09/2019–12/2019

- Topics: Microeconomics and Macroeconomics (undergraduate)  
Support for SEN (Special Educational Needs) students.

## DIGITAL SKILLS

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- **Programming languages:** R (advanced), Matlab (intermediate), Stata (intermediate), Python (basic), Julia (basic)
- **MS Office:** Word, Excel, PowerPoint, Outlook
- **Others:** Dynare, L<sup>A</sup>T<sub>E</sub>X

## LANGUAGES

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- **Italian:** Native
- **English:** Advanced
- **French:** Basic

## WORK IN PROGRESS

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- *Climate Growth-at-Risk* (with C. Brownlees, G. Fagiolo and F. Lamperti)
- *Data-driven Identification and Estimation of DSGE Models with Non-Gaussian Data* (with M. Martinoli, A. Moneta, and R. Seri)
- *Are Hysteresis Effects Nonlinear?*

## SCHOLARSHIPS AND AWARDS

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- Four-year PhD Degree Scholarship in Economics,  
Sant'Anna School of Advanced Studies

2021

## CONFERENCE PRESENTATIONS

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- **CFE**, 17th International Conference on Computational and Financial Econometrics (Berlin) December 2023
- **IAERE**, 12th Annual Conference of The Italian Association of Environmental and Resource Economists (Pescara) February 2023

## OTHER ACTIVITIES

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- Co-organizer of the *Sant'Anna Economics Reading Group* Current