

Nicolò Maffei-Faccioli

Curriculum Vitae

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CURRENT POSITION

Research Economist

Norges Bank

SEPTEMBER 2021 – PRESENT

RESEARCH FIELDS

Applied Macroeconomics, Time Series Econometrics.

EDUCATION

Doctor of Philosophy in Economics

Universitat Autònoma de Barcelona

SEPTEMBER 2017 – NOVEMBER 2020

Master of Research in Economics

Universitat Autònoma de Barcelona

SEPTEMBER 2015 – JULY 2017

Master of Science in Macroeconomic Policy and Financial Markets

Barcelona Graduate School of Economics

SEPTEMBER 2014 – JULY 2015

Bachelor of Science in Economics and Social Sciences

Bocconi University

SEPTEMBER 2011 – JULY 2014

PROFESSIONAL EXPERIENCE

Postdoctoral Researcher

IGIER, Bocconi University

SEPTEMBER 2020 – AUGUST 2021

Consultant

European Central Bank, Supply Side, Labour and Surveillance Division

MAY 2019 – JULY 2019

PhD Trainee

European Central Bank, Fiscal Policies Division

JULY 2018 – DECEMBER 2018

PhD Intern

Norges Bank, Monetary Policy Research Department

MARCH 2018 – JUNE 2018

TEACHING EXPERIENCE

Teaching and Research Assistant

Universitat Autònoma de Barcelona

SEPTEMBER 2016 – AUGUST 2020

Macroeconometrics (2019-2020), Econometría I (2020), Estadística II (2019), Probability and Statistics (2016-2017, 2017-2018), Structural Micro and Time Series tools for Policy Evaluation (2018-2019). Research Assistant for Prof. Luca Gambetti.

Teaching Assistant

Barcelona Graduate School of Economics

JANUARY 2017 – JUNE 2020

Quantitative and Statistical Methods I (2017-2018, 2019-2020), Quantitative and Statistical Methods II (2016-2017, 2017-2018, 2018-2019, 2019-2020), Master Projects (2018-2019, 2019-2020), Time Series Methods for Macroeconomic Analysis: Part 1 (2019), Time Series Methods for Macroeconomic Analysis: Part 2 (2019), Empirical Time Series Methods for Macroeconomic Analysis (2017, 2018), Modeling Non-stationary and Non-linear Time Series (2018), Maths Brush-up (2017-2018), Bayesian Methods for DSGE models (2017).

PUBLICATIONS

“The Decline of the Labor Share: New Empirical Evidence”, with Drago Bergholt and Francesco Furlanetto. **American Economic Journal: Macroeconomics**, forthcoming, July 2022.

“Does Immigration Grow the Pie? Asymmetric Evidence from Germany”, with Eugenia Vella. **European Economic Review**, Volume 138, September 2021, 103846.

RESEARCH PAPERS

“Nonlinear Transmission of Financial Shocks: Some Evidence”, with Mario Forni, Luca Gambetti and Luca Sala.

“Identifying the Sources of the Slowdown in Growth: Demand vs. Supply”, **Job Market Paper**

“Foreign Banks and the Doom Loop”, with Ugo Albertazzi and Jacopo Cimadomo.

“Bad News, Good News: Coverage and Response Asymmetries”, with Luca Gambetti and Sarah Zoi.

“Monetary Policy Shocks and Inequality: Evidence from the US”

“Shrinkage of Admissible Models: the Role of Initial Conditions”, with Drago Bergholt, Francesco Furlanetto and Pål Ulvedal.

“Measuring Fiscal Multipliers using Forecast Revisions”, with Luca Gambetti.

POLICY WORK

“Drivers of Labour Productivity: Evidence from Euro Area Countries”, with Claudia Foroni and Matthias Mohr.

RESEARCH GRANTS

La Caixa - Severo Ochoa International Doctoral Fellowship

SEPTEMBER 2016 – AUGUST 2020

Barcelona GSE Severo Ochoa PhD track Fellowship

SEPTEMBER 2015 – AUGUST 2016

CONFERENCES AND SEMINARS

2022: ASSA, Oslo Macro Group.

2021: Norges Bank, Banca d'Italia, Bundesbank, Tilburg University, Bocconi University, Bicocca University, IAAE Annual Conference, EEA-ESEM Annual Conference, 1st Ventotene Macro Workshop, Advances in Business Cycle Analysis, Structural Models and VAR estimation (Hydra), BI Norwegian School, 8th Conference on New Developments in Business Cycle Analysis, Workshop on Macroeconomic Research (University of Alberta), SAEe.

2020: Universitat Pompeu Fabra, ASSA, CEBRA, SNDE, University of Pavia, Bocconi University, ECB.

2019: Universitat Pompeu Fabra, Barcelona GSE PhD Jamboree, ECB, Dolomiti Macro Meetings, University of Padua, University of York, University of Pavia.

2018: Norges Bank, BI Norwegian Business School, ECB, 50th Annual MMF conference, 6th MBF conference, SAEe.

REFEREE ACTIVITY

Economic Modelling, European Economic Review, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Economic Dynamics and Control, Journal of International Money and Finance, North American Journal of Economics and Finance, Studies in Nonlinear Dynamics and Econometrics, The Manchester School Journal.

SKILLS

COMPUTER Matlab, Dynare, Stata, Microsoft Office, \LaTeX

LANGUAGES Italian (native), English (fluent), Spanish (fluent), Norwegian (basic)