Damiano Di Francesco

Born in Italy, Rome (RM),
09/06/1996
Nationality: Italian
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EDUCATION

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

- 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

LUISS Guido Carli   Rome
Teaching Assistant   09/2023–12/2023

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

LUISS Guido Carli   Rome
Teaching Assistant   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   Pisa
Research Assistant   07/2021–09/2021

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

Italian Ministry of Economy and Finance   Rome
Trainee at IGECOFIP, Ragioneria Generale dello Stato   11/2019–03/2020

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

University of Pisa   Pisa
Teaching Assistant   09/2019–12/2019

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

Digital Skills

- **Programming languages:** R (advanced), Matlab (intermediate), Stata (intermediate), Python (basic), Julia (basic)
- **MS Office:** Word, Excel, PowerPoint, Outlook
- **Others:** Dynare, LaTeX

Languages

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

Work in Progress

- *Climate Growth-at-Risk* (with C. Brownlees, G. Fagiolo and F. Lamperti)

- *Estimation of DSGE models by Non-Gaussian Vector Autoregressions* (with M. Martinoli, A. Moneta, and R. Seri)

- *Are Hysteresis Effects Nonlinear?*

Scholarships and Awards

- Four-year PhD Degree Scholarship in Economics,
  Sant'Anna School of Advanced Studies   2021

Conference Presentations

- **4th Sailing the Macro Workshop** (Ortigia), September **2024**

- **EEA-ESEM** (Rotterdam), August **2024**

- **EMCC-VIII**: Econometric Models of Climate Change (Cambridge), August **2024**

- **EAERE**: 29th Annual Conference of the European Association of Environmental and Resource Economists (Leuven), July **2024**

- **IAERE**: 12th Annual Conference of The Italian Association of Environmental and Resource Economists (Pescara), February **2024**

- **CFE**: 17th International Conference on Computational and Financial Econometrics (Berlin), December **2023**

Referee Activity

Italian Economic Journal