Curriculum Vitae

Filippo Ferroni

Contact

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Current Position

10/2016–present	Policy Economist, Research Department, Federal Reserve Bank of Chicago
07/2012–present	Lecturer, School of Economics, University of Surrey.

Fields of Interest

Applied and Quantitative Macroeconomics. Monetary Economics and Financial Econometrics. Applied Times Series Analysis.

Detailed Professional Experience

02/2016–09/2016	Scientific Officier, European Commission, Joint Research Center, Economic and Financial Unit, Ispra (VA), Italy
05/2013–01/2016	Senior Economist, Banque de France, Monetary and Financial Studies Division, Paris, France
09/2009–04/2013	Economist, Banque de France, Forecasting Division, Paris, France
10/2006–02/2007	Research Assistant, Monetary Policy Research Division, European Central Bank, Frankfurt, Germany

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Publication and Research Activity

Publications

- Euro Area business cycles in turbulent times: convergence or decoupling? (2015), *Applied Economics*, 47, 3791-3815 (with B. Klaus)
- Choosing the Variables to estimate singular DSGE models (2014), *Journal of Applied Econometrics* 29, 7, 1099-1117 (with F. Canova and C. Matthes)
- The dynamics of US inflation: can monetary policy explain the changes? (2012) *Journal of Econometrics*, Vol. 167, 47-60, (with F. Canova).
- Multiple filtering device for the estimation of cyclical DSGE models (2011), *Quantitative Economics*, **2** (1), 73-98, (with F. Canova).
- Trend agnostic one-step estimation of DSGE models (2011). *The B.E. Journal of Macroeconomics (Advances)* Vol. 11: Issue 1, Article 25.
- Commentary on MEDEA: a DSGE Model for the Spanish Economy, (2010) *Journal of the Spanish Economic Association*, Volume 1, Numbers 1-2.

Working papers and in progress:

- Delphic and Odyssean monetary policy shocks: evidence from the euro-area (2016), Discussion Papers, School of Economics, DP 12/16 with P. Andrade.
- Fundamental shocks selection in DSGE models (2015), Studies in Economics 1508, School of Economics, University of Kent.
  with S. Grassi and M. Leon-Ledesma.
- Approximating time varying structural models with time invariant structures (2015), CEPR Discussion Papers 10803, C.E.P.R. Discussion Papers.
  with F. Canova and C. Matthes
- Domestic and Global Inflation (2015), with B. Mojon.
- The dynamics of Hours Worked and Technology (2012), Working Papers 1238, Banco de España.
  with C. Cantore and M. Leon-Ledesma
- Did Tax Policies mitigate US Business Cycles? (2010), Working Paper n. 296, Banque de France.

Teaching Experience

02/2017	PhD Course in *Prediction and Causality with VARs*, School of Economics, University of Surrey (UK) (Scheduled)
09/2015-01/2016	Course Lecturer in *Applied Econometrics*, Master in Economics, Finance and Business, Sciences Po, Paris.
09/2014-01/2015	Course Lecturer in *Applied Econometrics*, Master in Economics, Finance and Business, Sciences Po, Paris.
09/2012-01/2013	Course Lecturer in *Applied Econometrics*, Master in Finance, Sciences Po, Paris.

09/2011-04/2012	Course Lecturer in *Econometrics and Data Analysis*, IESEG School of Management, Paris (undergraduate).
09/2010-01/2011	Teaching Assistant in *Quantitative Macroeconomics*, Master in Economics, Sciences Po, Paris.
09/2005–07/2009	Teaching assistant at Barcelona Graduate School of Economics

2008-2009	Probability, Statistics and Economic Theory (undergraduate), and Applied Times Series (graduate). Total hours: 80
2007-2008	Probability, Statistics and Applied Macroeconomics (undergraduate). Total hours: 80
2006-2007	Probability, Game Theory and Applied Economics (undergraduate). Total hours: 80

2013-present	Surrey Summer School, CIMS Summer Course on DSGE Modelling. Edition 2013, 2014, 2015.

Education

09/2005–05/2009	PhD in Economics, Department of Economics, Barcelona Graduate School of Economics, Barcelona, Spain.
09/2004–07/2005	Master of Science in Economics, Department of Economics, Barcelona Graduate School of Economics, Barcelona, Spain.
09/1997–04/2003	Bachelor of Science (Decision Sciences, DES), Universita L. Bocconi, Milan, Italy.

Conferences, Workshops and Seminars

2016	Chicago FED, Norges Bank Seminar Series, Bank of Finland, University of Helsinki, University of Lancaster, Workshop in Time Varying Parameters in Econometrics (Bank of England), Central Bank of Poland, SED Conference (Toulouse), IAAE Conference (Milan), EEA Conference (Geneva)
2015	NBER Conference on Times Series Econometrics (Vienna), NBER Summer Institute (Boston), EABCN Conference (Norges Bank), Time Series Econometrics Workshop (Barcelona GSE Summer Forum), Time varying parameters workshop (Discussant, European University Institute), Joint Spring Conference (Discussant, Banque de France and Deutsche Bundesbank), Royal Economic Society Meeting (University of Manchester)
2014	University of Kent, WGEM Meetings (ECB)

2013	Royal Holloway, Bank of England, Bank of Netherland , 4th ICEE Fourth Italian Congress of Econometrics and Empirical Economics (Genova, Italy), DNB Macro Workshop (Discussant, Bank of Netherland). Conference on Money, Macro and Finance (Queens Mary, UK)
2012	University of St. Andrews, Université Catholique de Louvain, Banco de España, Banca d'Italia , Mid-Year NBER Meeting (Atlanta FED, US). Mid-West Macro Meeting (Notre Dame,US).
2011	ECB, University of Surrey, Computational and Financial Econometrics (London, UK), XXXVI Symposio de Analisis Economico, (Spain). 17th International Conference on Computing in Economics and Finance (San Francisco, US).
2010	The Money Macro and Finance Research Group 42nd Annual Conference (Cyprus), Monetary and Fiscal Policy for Macroeconomic Stability (Italy), Time Series Econometrics and Macroeconomic forecasting in a policy environment (Discussant Banca d'Italia).
2009	Estimation and Empirical Validation of Structural Dynamic Stochastic Models for the Spanish Economy (Discussant Banco de España), EEA-ESEM conference, 2009 European Meeting of the Econometric Society, (Spain). 4th Japanese-European Bayesian Econometrics and Statistics Meeting, (Spain).

Referee

Journal of European Economic Association, Economic Journal, Journal of Applied Econometrics, Journal of Forecasting, International Journal of Central Banking, European Economic Review, Oxford Bulletin of Economics and Statistics, Journal of Money, Credit and Banking, Journal of Economic Dynamics and Control, B.E. of Journal of Macroeconomics, Economic Letters, JBCMA, ECB Working Paper Series.

Language Knowledge

Italian: native. English: excellent. Spanish: excellent. French: excellent.

Computer Skill

Matlab, Dynare, STATA, Eviews, LaTex, Microsoft Office.

Interests

Sailing (offshore sailing license). Windsurf. Skiing. Juggling. Basketball. Soccer.