

Michele Caivano

Contact information

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Education

Ph. D. in Economics, Universitat Pompeu Fabra, 2008

Dottorato di Ricerca, Teorie e metodi delle scelte individuali e collettive, University of Bari, 2005

MSc in Economics, Universitat Pompeu Fabra, 2002

Degree in Economics, University of Bari, 1999

Job positions

2003- Economist
 Bank of Italy, Economic Outlook and Monetary Policy Department
 Modelling and Forecasting Unit.

Other professional experiences

2004-2008 Member of the Editorial Board of the Working papers series of the Bank of Italy.

Fields of interest

Quantitative Macroeconomics
Time series
Monetary Policy

Research papers

“*The trend-cycle decomposition of output and the Phillips curve: a Bayesian unobserved components approach*”, (with Fabio Busetti), mimeo, 2013.

“*The Transmission of the Global Financial Crisis to the Italian Economy. A Counterfactual Analysis, 2008-2010,*” 2011, *Giornale degli Economisti e Annali di Economia*, vol. 70, issue 3, pp. 1-32.

“*Assessing the Sensitivity of Inflation to Economic Activity*”, European Central Bank, 2011, Working Paper No. 1357, June (with Benkovskis, K., D’Agostino, A. Dieppe, A., Karlsson, T., Ortega, E. and T. Varnai).

“Modelling Italian Potential Output and the Output Gap”, Bank of Italy, 2010, Working Papers, No. 771, September (with Antonio Bassanetti and Alberto Locarno, Bank of Italy).

“Has the reaction of exchange rates to monetary policy changed over time?”, mimeo, Bank of Italy, 2007.

“The transmission of monetary policy and technology shocks between the U.S. and the euro area”, mimeo, Bank of Italy, 2006.

“Leading indicators for the euro area business cycle” (with Bulligan, G., Calabrese, F. and S., Colarossi), mimeo, Bank of Italy, 2006.

“Forecasting macro variables in a panel BVAR framework” (with Anzuini, A., Lamorgese, A., and F., Venditti), mimeo, Bank of Italy, 2005.

“Detecting non-Ricardian policy regimes: a Bayesian approach”, mimeo, Bank of Italy, 2004.