Antonio M. Conti

CONTACT INFORMATION

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CITIZENSHIP

Italy

RESEARCH INTERESTS

Macroeconometrics, Time Series Analysis, Monetary Economics and Policy, European Economics.

EDUCATION

Universitá degli Studi di Roma La Sapienza, Rome, Italy

Ph.D., Economics (December 2011)

- Thesis Topic: *Applied Monetary Economics and Econometrics of Euro Area*
- Thesis Proposal: *Money and the Euro Area Economy: Short and Long-Run Perspectives*
- Committee: Efrem Castelnuovo, Giuseppe Ciccarone, Massimo Del Gatto
- Adviser: Professor Francesco Nucci
- Macroeconometrics

M.S., Economics and Business, July 2006

- *Magna cum Laude*, With Honors in Economics and Business
- Political Economics specialization (emphasis on economic policy)
- Thesis Topic: *Policy rules and the role of the exchange rate in the European Monetary Union*
- Adviser: Professor Francesco Carlucci
- Macroeconometrics

Université Libre de Bruxelles, Bruxelles, Belgium

M.S., Quantitative Economics,

- *Great Distinction, Top* 5%
- Thesis Topic: *Money's Role in the Business Cycle*
- Adviser: Professor Domenico Giannone
- Bayesian Macroeconometrics

Academic Experience

Université Libre de Bruxelles, Bruxelles, Belgium

Teaching Assistant **September 2009 to January 2011**

- STAT-D-301 E0: Estimation économétrique (Prof. Domenico Giannone)
  - Winter 2009, Spring 2010 and Summer 2010
  - Responsible for 24 hours lecture (theory and exercises) and supervision of 12 hours laboratory with E-Views empirical analysis

Elève-assistant **September 2008 to January 2009**

- ECON-D-201-E0 Théorie Macroéconomique I (Prof. Robert Kollmann)
- office-room and training for undergraduate students

Universitá degli Studi di Roma La Sapienza, Rome, Italy

Teaching Assistant **September 2006 to January 2008**

- Elementi di Econometria (Prof. Francesco Carlucci)
- Autumn 2006, 2007; Spring 2007 and Summer 2006, 2007

Working Papers

Measuring Euro Area Monetary Policy Transmission in a Structural Dynamic Factor Model, 2011.(joint with Matteo Barigozzi and Matteo Luciani), *European Economy Economic Papers* No. 441

On the sources of Euro Area money demand stability: A time-varying cointegration analysis, 2010. (joint with Matteo Barigozzi), *ECARES Working Paper* 2010-022.

Research Papers

On the Stability of Euro Area Money Demand and its Implications for Monetary Policy (2012, joint with Matteo Barigozzi), *submitted.*

Do Euro Area Countries Respond Asymmetrically to the Common Monetary Policy? (2012, joint with Matteo Barigozzi and Matteo Luciani), *revised and resubmitted.*

Liquidity Matters: Money Non-Redundancy in the Euro Area Business Cycle (2012), *submitted.*

Money, Credit, Housing and the Great Recession: Demand and Supply Channels (2012)

Credit Constraints and R&D Investments: Evidence form the Great Financial Crisis (2012, joint with Rosario M. Ballatore, Roberto Rassu and Giuseppe Saporito)

In Progress

Credit, housing and the monetary transmission mechanism: Evidence from U.S.

The Awakening of Money and the Euro Area: A Critical Survey

News in the Great Recession, with Matteo Barigozzi

Conference talks and Seminars

2012

XXI International Conference on Money, Banking and Finance, Rome, December 10-11

VI Computational and Financial Econometrics Conference, Oviedo, December 1-3

International Macroeconomics Seminars of Scuola Superiore Sant'Anna, Pisa, September 27

Third International Conference in memory of Carlo Giannini: Developments in Macroeconomic Modeling and Econometric Assessment of Structural Policies, Rome, April 12-13

2011

Bank of Italy, Seminario di Ricerca Economica Territoriale, Rome, December 19-21

XX International Conference on Money, Banking and Finance, Rome, December 5-7

Bank of Italy, Workshop on Economie Locali e Credito nella Grande Recessione, Rome, October 6

Royal Economic Society Annual Conference, London, April 18-20

Fourth Italian Conference on Econometrics and Empirical Economics, Pisa, January 19-21

2010

DIW Macroeconometric Workshop, Berlin, November 26-27

International Macroeconomics Seminars, Katholike Universiteit of Leuven. Inviting Professor: Paul De Graauwe.

Computing in Economics and Finance Annual Conference, London, July 15-17

Scottish Economic Society Annual Conference, Perth, April 12-14

Spring European Doctoral Meeting of Young Economists, Luxembourg, April 15-17

Université Catholique de Louvain-La-Neuve Fall Doctoral Workshop, Louvain-La Neuve, January 27-28

Refereeing Service

The Economic Journal, Journal of Business Cycle Measurement and Analysis, MEF Working Papers

Honors, Awards and Fellowships

Carlo Giannini Prize 2011 for the best conference paper written by a young scientist in Macroeconometrics and Financial Econometrics, ICEEE 2011, Pisa. *On the Sources of Euro Area Money Demand Stability: A Time Varying Cointegration Analysis*, with Matteo Barigozzi

2008-2010 Teaching Assistant Fellowship in Econometrics, Universit Libre de Bruxelles

2005-2008, PhD in Economics, scholarship, University of Rome, La Sapienza

Professional Experience

The Directorate General for Economic and Financial Affairs, European Commission, Bruxelles

Intern economist **October 2009 to February 2010**

- Unit C3 - Monetary and Exchange Rate Policy of the euro area and the other Member States; ERM II and the euro adoption
- Adviser: Bjoern Dohering

Additional Education

CIDE, Inter University Center for Econometrics

Econometrics Course in Advanced Time Series **September 17-22, 2007**

- Instructors: Eduardo Rossi, Emanuele Bacchiocchi, Riccardo "Jack" Lucchetti

Econometrics Course in Advanced Time Series **September 17-22, 2007**

Techniques for building Small Macroeconometrics Models **June 18-23, 2007**

- Instructor: Adrian Pagan

Predictive and Simulation Based Specification Testing and Model Selection **June 18-23, 2007**

- Instructor: Norman R. Swanson

Technical Skills

IT

- Statistical and Econometric Packages: R.A.T.S., C.A.T.S., E-Views, MATLAB, R, Dynare, STATA and SAS
- Editing: LaTeX, Beamer, MS Word, MS Power Point

Languages

- Italian: native speaker
- English: fluent, oral and written
- French: good, oral and written

References

Available upon request