

## PERSONAL INFORMATION

Roberto Pancrazi

Date of Birth: 26-01-1979

Nationality: Italian

Website: [www.robertopancrazi.com](http://www.robertopancrazi.com)

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## CURRENT POSITION:

- 2012-Present Assistant Professor, University of Warwick, United Kingdom

## PREVIOUS POSITION:

- 2016 Visiting Scholar, Federal Reserve Bank of Chicago, USA
- 2010-2012 Assistant Professor, Toulouse School of Economics, France
- 2005-2010: Department of Economics, Duke University, Durham, NC
  - Instructor, Macroeconomics Master's course (Spring 2009)
  - Research Assistant for Craig Burnside (Spring 2007, Spring 2008, Fall 2008)
  - Head Teaching Assistant, Intermediate Macroeconomics (Fall 2007)
  - Teaching Assistant, American Economic Association (AEA) Summer course (2007)
  - Teaching Assistant, Intermediate Economics (Spring 2006)
- 2003-2004: ENI S.p.A., Rome, Italy
  - Junior Researcher in Macroeconomics and Econometrics, Research Department

## EDUCATION

- 2016 Higher Education Academic Accredited PCAPP
- 2004-2010 Duke University, Ph.D. in Economics  
Supervisor: Professor Craig Burnside
- 2004-2005 Duke University, M.A. in Economics
- 1998-2004 Università di Firenze, B.A. in Statistics and Economics, Cum Laude  
Supervisor: Professor Giorgio Calzolari

## PUBLICATIONS

1. "Real Business Cycle in Emerging Countries?", with J. Garcia-Cicco and M. Uribe, 2009, *The American Economic Review*, 100, December 2010, 2510-2531.
2. "How Beneficial was the Great Moderation After all", *Journal of Economics Dynamics and Control*, Vol.46, September 2014, 73-90.
3. "The heterogenous Great Moderation", *European Economic Review*, Vol. 74, February 2015, 207-228.
4. "The price of capital and the financial Acceleration", with H. Seoane and M.Vujotic, *Economic Letters*, Vol.140, December 2016, 86-89.

## WORK IN PROGRESS (papers available)

1. "Natural Expectations and Home Equity Extraction", with M.Pietrunti (Banca d'Italia, October 2016).
2. "Endogenous Partial Insurance and Inequality", with E.Mengus (HEC Paris), October 2016.
3. "On the effectiveness of conventional monetary policy" with M.Vukotic (U.Warwick), October 2016

4. "Welfare Costs of Sovereign Debt Crisis: the Role of Bailouts", with H.Seoane (U.Carlos III Madrid), and M.Vukotic (U.Warwick), January 2017
5. "The Welfare Effects of Announced Commitment to Policy Intervention", with L.Zavalloni (U. Warwick), January 2017
6. "Sovereign Default and Information Frictions", with C.Hellwig (TSE) and Constance de Soyere (TSE), February 2016. Draft available soon.
7. "Transparency, Political Conflict, and Debt", with L. Prosperi (TSE), January 2017.

## RESEARCH GRANTS

2012-2015 French National Research, Inequality in Economics, Grant ID: INEG CONSO (ANR-11-INEG-004-01), P.I. Nicolas Pistoiesi, Toulouse School of Economics, Research funds: 123000 euro. Period: February 2012- August 2015.

## FELLOWSHIPS AND AWARDS

2005-2010 Duke University, Department of Economics Fellowship, United States.

2004 Bank of Italy, *Giorgio Mortara* scholarship, Italy.

## REFEERING

- American Economic Review, Quarterly Journal of Economics, Review of Economic Studies, Journal of Monetary Economics, Journal of International Economics, Journal of Economic Theory, Journal of European Economic Association, American Economic Journal: Macroeconomics, International Economic Review, Economic Journal, Review of Economics and Statistics, Review of Economic Dynamics, European Economic Review, Journal of Economic Dynamics and Control The Economic Journal, Journal of Applied Econometrics, Canadian Journal of Economics, Economics e-journal, Journal of Money Credit and Banking, The Southern Journal of Economics, Macroeconomic Dynamics, Non-linear Dynamics and Economics, Journal of Banking and Finance, IMF Economic Review, International Journal of Central Banking

## TEACHING ACTIVITIES

- University of Warwick:
  - Advanced Macroeconomics I (Ph.D), Advanced Macroeconomics II (Ph.D), Principles of Economics (B.A.), Intermediate Macroeconomics (B.A), Macroeconomics (M.Sc)
- Toulouse School of Economics:
  - Quantitative Techniques for Economics (Ph.D.), Macroeconomic IV (Ph.D).
- Duke University:
  - Macroeconomic Theory (M.A.)

## ADMINISTRATIVE EXPERIENCE

- Director of Diploma Program: University of Warwick, 2015-2016.
- Seminar Organization: University of Warwick, 2012-2016, Toulouse School of Economics, 2010-2012.
- Junior Market Hiring Committee: University of Warwick, 2012, Toulouse School of Economics, 2011.

## CONFERENCE ORGANIZATION

- Organizer of the first Macroeconomic Warwick Conference at Venice, May 2013.

**Date Curriculum Vitae Prepared: 24 January 2017**