

PERSONAL INFORMATION

Roberto Pancrazi
Date of Birth: 26-01-1979
Nationality: Italian
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CURRENT POSITION:

- 2017-Present Associate Professor in Economics, University of Warwick, United Kingdom

PREVIOUS POSITION:

- 2012- 2017 Assistant Professor in Economics, University of Warwick, United Kingdom
- 2016 Visiting Scholar, Federal Reserve Bank of Chicago,
- 2010-2012 Assistant Professor in Economics, Toulouse School of Economics, France
- 2005-2010: Department of Economics, Duke University, Durham, NC, USA
 - Instructor, Macroeconomics Master's course (Spring 2009)
 - Research Assistant for Prof. 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, University of Warwick
- 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, *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 heterogeneous 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. Vukotic, *Economic Letters*, Vol.140, December 2016, 86-89.
5. "Inflation Sensitivity to Monetary Policy; what has changed since the Early 1980's" with M. Vukotic, *Oxford Bulletin of Economics and Statistics*, Volume 81, Issue 1, April 2019, pp 412-436
6. "Endogenous Partial Insurance and Inequality", with E. Mengus, *Journal of European Economic Association*, Volume 18, Issue 5, October 2020, Pages 2270–2314.
7. "Natural Expectations and Home Equity Extraction", with M. Pietrunti. *Journal of Housing Economics*, Vol. 46, December 2019
8. "Welfare Gains of Bailouts in a Sovereign Default Model", with H. Seoane and M.Vukotic. *Journal of Economic Dynamics and Control*, Vol. 113, 193867, April 2020.
9. "Transparency, Political Conflict, and Debt", with L. Prospero, *Journal of International Economics*, Volume 126, September 2020, 103331

10. "Geographic negative correlation of estimated incidence between first and second waves of Coronavirus Disease 2019 (Covid-19) in Italy", with M. Carletti, *Mathematics*, Volume 9(2), 133, January 2021.

WORK IN PROGRESS AND IN THE PUBLICATION PROCESS

1. "Covid 19: are regional policies local enough? Evidence from Italy", with G.Guaitoli
2. "How Distorted Food Prices Discourage Healthy Diet", with Thijs Van Rens and Marija Vukotic (University of Warwick)
3. "Interest Overhang: a Rationale for the Existence of Sovereign Lending Mechanism", with L. Zavalloni (ESM)
4. "Performance-based contracts, Income Inequality and Wealth Inequality", with Pablo Becker (U. Warwick) and Carlo Perroni (U. Warwick).
5. Estimating and Forecasting Covid-19 Evolution in the UK and its Regions: a Brief Note [Policy note published in *Cage Policy Briefing No.20, April, 2020.*]
6. "Sovereign Default and Information Frictions", with C.Hellwig (TSE) and Constance de Soyere (TSE).

RESEARCH GRANTS

2012-2015 French National Research, Inequality in Economics, Grant ID: INEG CONSO (ANR- 11-INEG-004-01), P.I. Nicolas Pistoletti, 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

Econometrica, 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, Demographic Research, Economic Letters.

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), Research Topics (B.A.), Macroeconomics for MSc Bank of England (WBS), Online course for Macroeconomics for Central Banking (WBS).

Toulouse School of Economics:

- Quantitative Techniques for Economics (Ph.D.), Macroeconomic IV (Ph.D).

Duke University:

- Macroeconomic Theory (M.A.)

ADMINISTRATIVE EXPERIENCE

- **Chair** of Junior Market Hiring Committee: University of Warwick, 2019-2020 (5 hires: 4 female, 1 male)
- **Chair** of Junior Market Hiring Committee: University of Warwick, 2018-2019 (3 hires: 1 female, 2 males)
- **Co-ordinator** of the Macro-International Research group: 2018-present.
- Director of Diploma Program: University of Warwick, 2015-2016, 2017-2018.
- Seminar Organization: University of Warwick, 2012-2016, Toulouse School of Economics, 2010- 2012.
- Junior Market Hiring Committee: University of Warwick, 2012 and 2017, Toulouse School of Economics, 2011.

CONFERENCE ORGANIZATION

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

Co-Organizer of the Conference "The Micro and Macro of Inequality", Warwick, May 2019.

Date Curriculum Vitae Prepared: 2 March 2021