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ACADEMIC APPOINTMENTS

Universidad Carlos III de Madrid, Spain

Associate Professor in Economics (with tenure), Department of Economics, June 2017 -

Researcher, Economics Institute UC3M, February 2013 -

Juan de la Cierva Research Fellow, February 2017 – 2019

PREVIOUS

Assistant Professor in Economics, Department of Economics, August 2011 – June 2017

VISITING APPOINTMENTS

European University Institute, Firenze, Italy, Fernand Braudel Fellow, September 2017

UBA-Conicet, Argentina, Visiting Scholar, IIEP-Baires, December 2015, July 2016, July 2017

BCRA Central Bank, Argentina, Visiting Researcher, BCRA, July 2007

EDUCATION

Ph.D. in Economics, Duke University, Durham, NC, USA (2011)

M.A. in Economics, Duke University, Durham, NC, USA (2008)

M.A. in Economics, Universidad de San Andrés, Buenos Aires, Argentina (2006)

B.A. in Economics, Universidad de Buenos Aires, Buenos Aires, Argentina (2003)

AREAS OF SPECIALIZATION: Macroeconomics and Bayesian Econometrics

PUBLICATIONS

"Markups and the real effects of volatility shocks", **International Economic Review**, accepted, April 2016.

"The price of capital and the financial accelerator", with R. Pancrazi and M. Vukotic, **Economics Letters**, vol. 149, December 2016, pp. 86-89.

"Parameter Drifts, Misspecification and the Real Exchange Rate in Emerging Countries", **Journal of International Economics**, vol. 98, January 2016, pp. 204-215.

"Near Unit Root Small Open Economies", **Journal of Economics Dynamics and Control**, vol. 53, April 2015, pp 37-46.

"Bayesian Mixed Frequency VARs" with J. Chiu, B. Eraker, A. Foerster and T. B. Kim, **Journal of Financial Econometrics**, vol. 13 (3), Summer 2015, pp 698-721.

Comment on "From Austerity to growth in Europe: some lessons from Latin America", by Stephany Griffith-Jones, Round Table IEA-AAEP, 2012. **IEA Volume Debt Crises - "How to Prevent them, how to manage them, how to ensure there is life after debt"** (eds. D. Heymann and J. Stiglitz, Palgrave 2014).

WORKING PAPERS

"Overborrowing: trend shocks and capital controls", with E. Yurdagul, 2017

"Sovereign Risk, Private Credit, and Stabilization Policies", with R. Pancrazi and M. Vukotic, 2017

"Made in Europe: Monetary-fiscal policy mix with financial frictions", with P. Gomes, 2017

"Time-Varying Volatility, Default and the Sovereign Risk Premium", 2015 (**R&R International Economic Review**)

"Firm Dynamics, the Trend and the Cycle", 2014

"Policy Switches in Emerging Economies", 2011

ACADEMIC HONORS, GRANTS AND AWARDS (selected)

Fernand Braudel Fellowship for the Department of Economics at the EUI, September 2017

Juan de la Cierva-Incorporación, Min. Economics and Competitiveness (Spain) 2016-2018

Ramón Areces Foundation: Research Grant in Economics, 2015-2017 (P.I. Seoane, H.)

Ministry of Economics and Competitiveness (Spain), "THCT2" 2017-2018 (P.I: Diaz, A.)

Ministry of Economics and Competitiveness (Spain), "THCT" 2015-2016 (P.I: Diaz, A.)

Ministry of Science and Innovation (Spain), "DET: Methods and Models in Macro, Finance and Repeated Games" (P.I: Rincon, J.)

Ministry of Science and Innovation (Spain), "Direct Characterization of Optimal Policy in Dynamic Economic Models" (P.I: Rincon, J.)

Econometric Society World Congress 2015 Travel Grant

Economics Department Summer Research Fellowship, Duke University (2010)

Graduate School Summer Research Fellowship, Duke University (2009)

Distinguished Economics Department Graduate Fellowship (2006-2007) Duke University

Full Scholarship Duke University PhD in Economics

Scholarship and Travel Grant CEEL program in Adaptive Economic Dynamics 6th and 7th Summer School at the University of Trento, (2005 and 2006)

Merit Scholarship for Graduate Studies, San Andres Foundation (Scholarships Fund), (2004)

CONFERENCE PRESENTATIONS

REDg Workshop in Macroeconomic Dynamics, UAB, Barcelona 2017 (scheduled)

Workshop THUIT I, Universidad Complutense de Madrid, Madrid 2016

Asian Meeting of the Econometric Society, Kyoto 2016

Society for Economic Dynamics (SED) Meeting, Toulouse 2016

North American Summer Meeting of the Econometric Society, Philadelphia 2016

SCE 22nd Int. Conf. on Computing in Economics and Finance CEF, Bordeaux 2016

Barcelona Graduate School of Economics Summer Forum, Barcelona 2016

Fiscal Week, Fiscal Sustainability in the XXI Century, Banco de España 2016 (discussant)

Alumni Conference, Universidad de San Andrés, Argentina, December 2015

Workshop on Sovereign Debt, RIDGE 2015, Argentina, December 2015

Workshop Macroeconomía y Desarrollo, UBA-RIDGE 2015, Argentina, December 2015

Simposio Asociación Española de Economía, Girona, Spain, December 2015

Econometric Society World Congress, Montreal Canada, August 2015

4th UECE Conference on Economics and Financial Adjustment, (ISEG, Portugal), July 2015

13th Macroeconomic Policy Research Workshop, MNB Budapest, October 2014

North American Summer Meeting of the Econometric Society (U. of Minnesota, USA), June 2014

ENTER Jamboree (plenary speaker), SSE and the SU (Stockholm, Sweden), March 2014

Workshop on Macroeconomics, Financial Frictions and Asset Prices (Pavia, Italy), 2013

Financial Markets and the Real Economy (Warwick at Venice, Venice, Italy), 2013

ZEW SEEK Workshop in Non-linear Econ Modelling (Mannheim., Germany), 2012

13th IWH-CIREQ Macro-Econometric Workshop (Halle, Germany), 2012

6th CSDA Int. Conference on Computational and Financial Econometrics (Oviedo, Spain), 2012

"Life after Debt" Round Table IEA-AAEP (discussant, UBA, Buenos Aires, Argentina), 2012

Workshop in Time Series Econometrics (Zaragoza, Spain), 2012

Canadian Economic Association (Calgary, Canada), 2012

SEMINAR PRESENTATIONS

2017: Durham University, Kent University, Konstanz University, CUNEF (scheduled)

2016: Sophia University

2015: HEC Montreal, UC3M IID Seminar, Universitat Autónoma de Barcelona

2013: University of Illinois at Urbana-Champaign, Norges Bank, CEMFI, Central Bank of Chile, Universidad Torcuato Di Tella, Universidad de San Andrés, UC3M IID Seminar, Pontificia Universidad Católica Argentina,

2011: Central Bank of Chile, Universidad de San Andrés, Pontificia Universidad Católica Argentina, Central Bank of Argentina, UC3M, Universidad Pública de Navarra, West Virginia University, BlackRock, Duke University

2008: Universidad de Buenos Aires

PROFESSIONAL ACTIVITIES

Scientific Committee Simposio, SAEe 2013, (Santander, Spain), 2013

External Referee, Economics Deptartment Pontificia UCA (Bs. As., Argentina), 2012

Referee for: B.E. Journal of Macroeconomics, Bulletin of Economic Research, Canadian Journal of Economics, Eastern Economic Journal, International Economic Review, Journal of Econometrics, Journal of Economics Dynamics and Control, Journal of International Economics, Macroeconomic Dynamics, North American Journal of Economics and Finance, Oxford Economic Papers, Review of Economics and Statistics, SERIEs (Journal of the Spanish Economic Association)

DISCUSSIONS

Comment on "From Austerity to growth in Europe: some lessons from Latin America", by Stephany Griffith-Jones, Round Table IEA-AAEP, 2012

Comment on "Towards a New Inflation Targeting Framework in Latin America and the Caribbean: Rationalizing Unconventional Monetary Policies" by J. Garcia-Cicco y E. Kawamura, AAEP 2013

Comment on "Fiscal Rules and Sovereign Default" by L. Alfaro and F. Kanczuk, FISCAL SUSTAINABILITY, XXI CENTURY, Banco de España and BGSE, 2016

TEACHING

International Macro (EUI, Econ Ph.D.), September 2017

Topics in Advanced Macro: "International Macroeconomics" (UC3M, Econ Ph.D.), 2013 - 2017

Macroeconomics (UC3M, MEDEG), 2012 - 2017

Economic Growth (UC3M, MEDEG), 2012

Monetary and Financial Macroeconomics (UC3M, Undergraduate), 2012 - 2017

Intro to Bayesian Metrics & Time Series Analysis with MATLAB and RATS (BBVA), 2013, 25hs

DEPARTMENTAL SERVICE

Macro Seminar Co-Organizer, 2014 - 2017

IID Seminar Co-Organizer, 2013 - 2017

PhD Placement collaborator 2013, 2014

Coordinator Monetary and Financial Macroeconomics, 2013 - 2017

Master Thesis Defense – Member of the Macroeconomics Committee, 2011, 2012, 2013, 2015, 2016

PhD admission and Junior Hiring Recruitment (collaborator/ reviewer) 2012 - 2016

ADVISING

PhD: José Manuel Carbo (expected 2017, Co-Advisor)

Member of Thesis Committee: Olga Croitorov (UC3M), Iacopo Morchio (UC3M), Alessandro Galesi (CEMFI), Lovleen Kushwah (UC3M)

Master: José Manuel Carbo (2014, Co-Advisor), Edgar Silgado (2015), Manuel Mosquera (2016), Richard Jaimes (2016), Fabrizio Leone (2017), Maria Bru (2017).

Undergraduate: David Pavón (2013), Carla Varona (2015), Fernando Espejo (2015), Laura Piedelobo (2016), Pablo González (2016).

OTHERS

Computer Skills: MATLAB, Mathematica, C++, FORTRAN, GAUSS, R, RATS, Python, Julia

Languages: Spanish (native), English (fluent)

Member: Econometric Society, Society for Computational Economics, Spanish Economic

Association