

PROFILE

Applied macroeconomist (Ph.D., Tor Vergata) currently a Research Economist at the Bank of England, with prior research roles at the ECB, IMF and EIB. Work spans agent-based and large-scale simulation models of economy-wide adjustment, Bayesian and high-dimensional time-series econometrics, and the translation of empirical results into policy advice for European institutions. Builds research code in Julia and works daily with large language models as part of that workflow. Based in London.

EXPERIENCE

06/2024 –
present

Research Economist, Bank of England (BoE)

London, UK

Prudential Policy Directorate, Prudential Framework Division — Medium-term Strategy and Research team.

- UK-calibrated long-run macroeconomic agent-based model, implemented in Julia, for the analysis of bank minimum and buffer capital requirements.
- Micro-macro empirical analysis of the domestic spillovers of foreign macroprudential policies.
- Policy contributions on capital buffer usability and releasability, bank dividend restrictions, and Basel requirements.

10/2022 –
04/2024

Financial Stability Analyst / Ph.D. Trainee, European Central Bank (ECB)

Frankfurt am Main, Germany

DG Macroprudential Policy and Financial Stability. Built a macroeconomic agent-based model in Matlab to quantify the tail costs and benefits of releasable macroprudential capital buffers. Line manager: *Mara Pirovano*.

06/2022 –
08/2022

Ph.D. Intern, International Monetary Fund (IMF)

Washington, DC, USA

Fund Internship Program, Western Hemisphere Department (Southern III Division). Research on the effect of prolonged low interest rates on the emergence of zombie firms in the US, Japan and the euro area. Supervisor: *Etibar Jafarov*.

10/2021 –
03/2022

Trainee, European Investment Bank (EIB)

Luxembourg

ECON Department, Economic Studies Division. Measured financial integration in the EU using factor models and time-series econometrics; contributed to the 2021/2022 EIB Investment Report and to energy price scenario analysis following the invasion of Ukraine.

EDUCATION

2023

Ph.D. in Economics and Finance

University of Rome “Tor Vergata”, Italy

Thesis: *Essays in Applied Macroeconomics: Monetary Policy and Financial Integration*.

Supervisor: *Luisa Corrado*; Co-supervisor: *Stefano Grassi*.

Committee: *Andrea Brasili* (European Investment Bank), *Fuad Hasanov* (IMF and Georgetown University).

2018

M.Sc. in Economics

University of Siena, Italy

110/110 *cum laude*. Supervisor: *Alberto Dalmazzo*; Co-supervisor: *Nicola Dimitri*.

2017

Erasmus exchange

Goethe Universität, Frankfurt am Main, Germany

2015

B.Sc. in Economics

University of Siena, Italy

RESEARCH

Publications	1. Low for long: could extended periods of ultra-low monetary policy rates have harmful effects?, with E. Jafarov. <i>International Journal of Central Banking</i>, 2026, 399. 2. Estimating financial integration in Europe: how to separate structural trends from cyclical fluctuations, with L. Maurin and A. Lake. <i>Quarterly Review of Economics and Finance</i>, 2024, 85–97.
Working papers	1. The devil in the DeTail: assessing the state-contingent effect of a releasable macroprudential capital buffer in a parsimonious agent-based framework, with A. Pereira and E. Tereanu. <i>Bank of England Staff Working Paper No. 1198</i> and <i>ECB Working Paper No. 3257</i>, 2026. 2. Identifying the transmission mechanism of quantitative easing with large macroeconomic data, with L. Corrado and S. Grassi. <i>CEIS Working Paper</i>, 2021.

SKILLS

Programming	JULIA (advanced), MATLAB (advanced), STATA (advanced), R (proficient), PYTHON (working knowledge), SQL (basic), EViews (basic)
Tools	VS Code with GitHub Copilot; daily use of frontier large language models (including Claude) for research code, model prototyping and literature work; TeX TeX; Microsoft Office
Methods	Agent-based and large-scale simulation modelling; Bayesian macroeconometrics; high-dimensional factor models; time-series forecasting; scenario and counterfactual analysis
Languages	Italian (native), English (C1/C2), German (B2), Spanish (A2)

TEACHING

2020/2021	Macroeconomics (prep-course) — Lecturer <i>M.Sc. in European Economy and Business Law, University of Rome “Tor Vergata”</i>
2020/2021	International Economics — Teaching assistant <i>M.Sc. in European Economy and Business Law, University of Rome “Tor Vergata”</i>
2019/2020	Time Series and Econometrics — Teaching assistant <i>M.Sc. in Finance and Banking, University of Rome “Tor Vergata”</i>

CONFERENCES

24th EEFS Conference, University of Seville (ES)
 30th ICMAIF Conference, University of Crete (GR)
 3rd Agent-Based Models for Policy Workshop, European Central Bank (DE)
 29th WEHIA Conference, Queen Mary University of London (UK)
 36th European Economic Association, EEA-ESEM Conference

TRAINING

Barcelona GSE — High-Dimensional Time Series Models I: Factor Models (Prof. L. Sala, Bocconi)
Barcelona GSE — Modelling Non-stationary and Non-linear Time Series (Prof. G. Pérez-Quirós, Banco de España)
CEMFI Madrid — Monetary and Fiscal Policy in a Monetary Union (Prof. R. Cooper, EUI)
Study Center Gerzensee — Recent Advances in Bayesian Macroeconometrics (Prof. F. Schorfheide, UPenn)