

Curriculum Vitae

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This version: June 2019
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Professional Experience

Sep 2012 - **Economist/Senior Economist**, *Bank of England*,
Modelling Team - Monetary Analysis.
Jun 2011 - Sep 2011 **Trainee**, *European Central Bank*,
Monetary Policy Strategy Division.

Education

Sep 2005 - Aug 2012 **PhD in Economics**, *Northwestern University*.
Sep 2005 - Dec 2006 **MA in Economics**, *Northwestern University*.
Sep 2004 - Jun 2005 **MSc in Economics**, *Bocconi University*.
Sep 1999 - May 2004 **BA in Financial Economics and Management**, *Bocconi University*.

Publications

- ***A time-varying parameter structural model of the UK economy***, with G. Kapetanios, K. Petrova and M. Waldron, *Journal of Economic Dynamics and Control*, Available Online, May 2019. DOI: [10.1016/j.jedc.2019.05.012](https://doi.org/10.1016/j.jedc.2019.05.012)
- ***Identifying Noise Shocks: a VAR with Data Revisions***, with A. Paccagnini, *Journal of Money, Credit and Banking*, Available Online, November 2018. DOI: [10.1111/jmcb.12585](https://doi.org/10.1111/jmcb.12585)
- ***The Stochastic Lower Bound***, with P. Winant, *Economics Letters*, Volume 180, July 2019, Pages 54-57. DOI: [10.1016/j.econlet.2019.03.02](https://doi.org/10.1016/j.econlet.2019.03.02)
- ***Deflation probability and the scope for monetary loosening in the United Kingdom***, with A. Haberis and K. Reinold, *International Journal of Central Banking*, 2019, 15(1), 233-277.
- ***Forecasting the UK economy: alternative forecasting methodologies and the role of off-model information***, with L. Boneva, N. Fawcett, and M. Waldron, *International Journal of Forecasting*, 2019, 35(1) 100-120. DOI: [10.1016/j.ijforecast.2018.06.005](https://doi.org/10.1016/j.ijforecast.2018.06.005)

Working Papers

- ***Ambiguity, monetary policy and trend inflation***, with F. Monti, Centre for Macroeconomics Discussion Paper Series, CFM-DP2017-09, February 2017 (revisions requested, *Journal of the European Economic Association*).
- ***Market power and monetary policy***, with T. Aquilante, S. Chowla, N. Dacic, A. Haldane, P. Schneider, M. Seneca, and S. Tatomir, Bank of England Staff Working Paper No. 798, May 2019.
- ***Robust Macroprudential Policy***, with A. Ferrero and F. Monti (in progress).

Teaching

- 2017 - **Applied Policy Analysis**, *University College London* (guest lectures).
2014 - *Centre for Central Banking Studies, Bank of England* (occasional lectures).
Sep 2006 - May 2011 **Teaching Assistant**, *Northwestern University*.
Sep 2007 - Jun 2008 **Distinguished Teaching Assistant Award**, *Northwestern University*.

Other Affiliations, Scholarships and Short Courses

- May 2013 - **Member**, *Centre for Macroeconomics*.
Sep 2013 **Workshop on Markov Switching Models**, *International Monetary Fund*.
Apr 2013 **Workshop on Macro Modeling**, *International Monetary Fund*.
Sep 2005 - May 2011 **Department of Economics Funding**, *Northwestern University*.

Other Writings

- ***Market Power and Monetary Policy***, with T. Aquilante, S. Chowla, A. Haldane, M. Seneca, P. Schneider, S. Tatomir; prepared for Andy Haldane's presentation at the 2018 *Federal Reserve Bank of Kansas City's Jackson Hole Economic Policy Symposium*.
- ***How did the Bank's forecasts perform before, during and after the crisis?***, with N. Fawcett, L. Körber and M. Waldron, *Bank Underground*, November 2015.
- ***On the benefits of reducing uncertainty about policy***, with F. Monti, *Bank Underground*, September 2015.
- ***How does the scope for policy loosening affect the risk of deflation?***, with A. Haberis and K. Reinold, *Bank Underground*, June 2015.
- ***Pricing a Global Measure of Liquidity Risk***, Kellogg Insight - Kellogg School of Management, Northwestern University, 2007.

Professional Service

Discussions

- ***Does information dispersion mitigate economic fluctuations?***, by L. Gambetti, D. Korobilis, J. D. Tsoukalas, and F. Zanetti, *Bank of Finland Workshop on Empirical Macroeconomics, Saariselkä*, March 2019.
- ***Inflation Persistence and the Perception of Monetary Policy***, by J. Hollmayr, and M. Kühl, *Hamburg*, June 2018.
- ***Bubbly Recessions***, by S. Biswas, A. Hanson, and T. Phan, *Northwestern Macro Alumni Conference*, Northwestern University, May 2018.
- ***The New Financial Regulation in Basel III and Monetary Policy: A Macroprudential Approach***, by José A. Carrasco-Gallego, and Margarita Rubio, *Bank of Finland and CEPR joint conference on Housing Markets, Monetary Policy and Macroprudential Policy*, Bank of Finland, October 2015.
- ***Transparency, Expectations Anchoring and the Inflation Target*** by G. Ascari, A. Florio, and A. Gobbi, *XVII Annual Inflation Targeting Seminar*, Banco Central do Brasil, May 2015.

Refereeing

American Economic Journal: Macroeconomics, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Econometrics, Journal of Monetary Economics, Macroeconomic Dynamics, Scandinavian Journal of Economics, Czech National Bank WP Series.

Conference Organization

- *CfM London Macro Workshop*, with R. Reis, March and June 2019.

- *Ambiguity and its Implications in Finance and Macroeconomics*, with J. Ganguli, F. Monti, and S. Niemann, December 2015.

Seminar, Conference and Workshop Presentations

- 2019 Bank of Finland Workshop on Empirical Macroeconomics, Saariselkä (discussion); Dutch National Bank (seminar).
- 2018 *Northwestern Macro Alumni Conference*, Northwestern University (discussion); ECB-WGEM (discussion); *Computing in Economics and Finance*, Milan; Heriot-Watt University (seminar); ECB-WGEM session.
- 2017 *Economic Growth and Policy Conference*, Durham University (invited); *Society for Economic Dynamics*, Edinburgh; *First Annual Workshop of the ESCB Research Cluster on Monetary Economics*, Bank of Spain.
- 2016 King's College (seminar); *SNDE Symposium*, Tuscaloosa, AL; Bank of England (seminar); *3rd IAAE Conference*, Milan; Universidade do Porto (seminar); *NBER Mid-Year meeting (EFSF Workgroup)*, FRB Chicago.
- 2015 *North American Winter Meeting of the Econometric Society*, Boston; *SNDE Symposium*, Oslo; Banco Central do Brasil, Rio De Janeiro (seminar); *XVII Annual Inflation Target Seminar of the Banco Central do Brasil*, Rio De Janeiro; *3rd Workshop on Empirical Macroeconomics*, Ghent University; *2nd IAAE Conference*, Thessaloniki; Bank of Canada (seminar); *World Congress of the Econometric Society*, Montreal; *EEA Annual Congress*, Mannheim; *3rd Workshop on Macro Banking and Finance*, Pavia; *Computational and Financial Econometrics*, London (invited session); *Ambiguity and its Implications in Finance and Macroeconomics*, BoE and U of Essex.
- 2014 *Computing in Economics and Finance*, Oslo; Bank of Finland (seminar); ECB-WGEM; Bank of Korea (seminar and conference); *EC2 Conference*, Barcelona (poster session).
- 2013 *Society for Nonlinear Dynamics and Econometrics Symposium*, Bicocca University, Milan; *Money Macro and Finance Conference*, Queen Mary University; *London Macroeconomics Conference*, LSE.
- 2012 Bank of England; Norges Bank; Universidad Carlos III, Madrid; Bank of Italy; *Macroeconomic Modeling in Times of Crisis Conference*, Banque de France (poster session).
- 2011 Bank of Italy; European Central Bank (divisional seminar); Northwestern University (Macro Lunch).
- 2010 Northwestern University (Macro Lunch).