

# Curriculum Vitae

## Dr. Clara De Luigi

### PERSONAL DETAILS

Date of birth: 28.07.1987  
Nationality: Italian  
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### RESEARCH INTERESTS

Macroeconomic modelling, monetary policy, fiscal policy, international spillovers, inflation dynamics

### CURRENT POSITION

**Economist, International Economics Section (REFIE)** 03/2022 - present  
**Economics Department, Oesterreichisches Nationalbank**  
Main responsibilities: Macroeconomic modelling with focus international economics, monetary and fiscal policy spillovers. Financial Stability Report, International Section. Italy monitoring.

### PROFESSIONAL EXPERIENCE

**Economist, Foreign Research Division (AUSA)** 11/2018 - 03/2022  
**Economics Department, Oesterreichisches Nationalbank**  
Main responsibilities: Macroeconomic analysis in EA and CESEE countries. Western Balkans monitoring. Euro Survey questionnaire design, quality control, data analysis.

**Lecturer in International Macroeconomics** 03/2015 - 09/2020  
Vienna University of Economics and Business, Vienna

**Research Associate, Economics Department** 02/2018 - 10/2018  
Vienna University of Economics and Business, Vienna

**Consultant, Foreign Research Division** 01/2018 - 02/2018  
Oesterreichisches Nationalbank, Vienna

**Research Associate, Economics Department** 01/2017 - 12/2018  
Project: *Dynamic forecast averaging of macroeconomic models*  
Masaryk University, Brno, Czech Republic

**Internship, Foreign Research Division** 07/2017 - 12/2017  
Oesterreichisches Nationalbank, Vienna

**Research Assistant, Institute for Macroeconomics** 06/2016 - 12/2016  
Project: *Modeling and forecasting exchange rates in a unified econometric framework.*  
Vienna University of Economics and Business, Vienna

**Research Assistant, Institute for International Economics** 05/2014 - 10/2015  
Project: *Macroeconomic Imbalances and Business Cycle Convergence in the EU.*  
Vienna University of Economics and Business, Vienna

## EDUCATION

- Doctoral Program in Social and Economic Sciences** 2013 - 2018  
Vienna University of Economics and Business, WU Vienna  
Dissertation: *Bayesian combination schemes for DSGE priors in VAR models*  
First Supervisor: Univ.Prof. Dr. Florian Huber  
Second Supervisor: Univ.Prof. Dr. Jesus Crespo Cuaresma
- Master Degree in International Business and Economics** (*cum laude*) 2010 - 2012  
Università degli Studi di Pavia, Pavia, Italy  
Thesis: *Theoretical Foundation of Stock-Flow Consistent Models*  
Supervisor: Prof. Marco Missaglia
- Bachelor Degree in Economia Aziendale** 2006 - 2010  
Università degli Studi di Pavia and Università Cattolica di Milano

## PEER REVIEWED PUBLICATIONS

- Quantitative easing and wealth inequality: the asset price channel (2023)**, with Martin Feldkircher, Philipp Poyntner and Helene Schuberth. Oxford Bulletin of Economics and Statistics
- The impact of labor cost developments on inflation in selected CESEE countries (2019)**, with Florian Huber and Josef Schreiner. Focus on European Economic Integration, Oesterreichisches Nationalbank, Q4, 2019.
- Debt regimes and the effectiveness of monetary policy (2018)**, with Florian Huber. Special Issue: Stabilization and Debt, Journal of Economic Dynamics and Control, 93, 218-238.

## RESEARCH PAPERS

- Monetary and Macroprudential Policy Interaction in CESEE** (in progress), with Markus Eller and Anna Stelzer.
- Effects of ECB's Unconventional Monetary Policy on Real and financial Wealth (2019)**, with Martin Feldkircher, Philipp Poyntner, Helene Schuberth. WU Working Paper Series, 286.
- Selecting DSGE Priors for Vector Autoregression** (in progress), with Florian Huber.
- Bayesian combination schemes for DSGE priors in VAR models (2018)**. Doctoral Thesis with Florian Huber.

## AWARDS

- WU Award for Outstanding Research Achievements** 2018  
The research achievement: *De Luigi, Clara and Huber, Florian (2018). Debt regimes and the effectiveness of monetary policy. Journal of Economic Dynamics and Control, 93, 218-238.*

## PEER REVIEWING ACTIVITIES

- The Manchester School Journal, Wiley** 2019 - present
- Empirica, Journal of European Economics, Springer** 2017 - present

## PRESENTATIONS AT ACADEMIC CONFERENCES

- 11th International Conference on Computational and Financial Econometrics (CFE)** 12/2017  
**Invited talk:** *Debt regimes and the effectiveness of monetary policy*  
University of London, Malet Street, London, United Kingdom
- 21st International Conference in Macroeconomic Analysis and International Finance (ICMAF)** 05/2017  
Special Issue: *Debt regimes and the effectiveness of monetary policy*  
University of Crete, Rethymno, Greece
- 5th WU Workshop on Applied Econometrics (WAETRIX-V)** 06/2017  
Presentation: *Selecting DSGE priors for vector autoregression*  
Vienna University of Economics and Business, WU Vienna

## TEACHING EXPERIENCE

- Lecturer in International Macroeconomics** SS 2015 - SS2020  
Vienna University of Economics and Business, Vienna
- Tutor for Master Course in Econometrics** SS 2018  
Vienna University of Economics and Business, Vienna
- Supervision of Bachelor theses**
- *The Economic Consequences of the Covid-19 Crisis* ongoing  
by Anja Matkovic, Vienna University of Economics and Business, Vienna
  - *The Federal Reserve's Response to the Financial Crisis, Reaction and Recovery* SS 2019  
by Islamdin Tajamow, Vienna University of Economics and Business, Vienna

## PROGRAMMING SKILLS

Proficient programming skills in Matlab, R, Stata and L<sup>A</sup>T<sub>E</sub>X

## LANGUAGE SKILLS

- Italian:** Mother tongue  
**English:** Proficient  
**German:** Intermediate  
**Spanish:** Pre-Intermediate

## ADVANCED TRAININGS

- OeNB Summer School, Macro models with heterogeneous agent and their use for monetary policy based on household-level micro data** 08/2022  
by Kurt Mitman and Brigitte Hochmuth  
Joint Vienna Institute (IMF), Vienna, Austria
- Central Bankers Course, Advanced Topics in Monetary Economics** 08/2022  
by Stephanie Schmitt-Grohe and Lawrence J. Christiano  
Study Center Gerzensee, Gerzensee, Switzerland
- JVI Course, Monetary and Fiscal Policy Analysis with DSGE Models** 10/2019

Joint Vienna Institute (IMF), Vienna, Austria

**OeNB Summer School, Measuring economic inequality: Principles, methods and applications** 08/2017

Joint Vienna Institute (IMF), Vienna, Austria

**Advanced Stata Course** 12/2015

Vienna University of Economics and Business, Vienna, Austria

**Summer School: Structural Change, Real and Financial Interactions** 07/2011

CICOPS, IUSS, Bethlehem University and Regione Lombardia.  
Pavia, Italy

## GRANTS AND FELLOWSHIPS

**Fondo Cooperazione e Conoscenza** 01 - 04/2012

Joint Project on Cooperation and Development, CICOPS and Bethlehem University

**Scholarship for merit** 2009-11

Università degli Studi di Pavia, Pavia, Italy

**Erasmus Program** Fall 2011

University of Vaasa, Vaasa, Finland