

# 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, financial markets, inflation dynamics.

### CURRENT POSITIONS

**Economist, Foreign Research Division** 11/2018 - present  
**Oesterreichisches Nationalbank, Vienna**  
Main responsibilities: Macroeconomic modelling with focus on monetary policy, fiscal policy and labor market analysis in EA and CESEE countries.  
Euro Survey questionnaire design, quality control, data analysis.

### PROFESSIONAL EXPERIENCE

**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, Viennas

**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

**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.

**Bayesian combination schemes for DSGE priors in VAR models (2018)**  
Doctoral Thesis with Florian Huber.

**Theoretical Foundation of Stock-Flow Consistent Models (2012)**  
Master Thesis with Marco Missaglia.

## RESEARCH PAPERS

**The Phillips curve and the determinants of inflation in CESEE countries**, with Florian Huber and Josef Schreiner (in progress).

**Effects of the ECB's Unconventional Monetary Policy on Real and financial Wealth (2019)**, with Martin Feldkircher, Philipp Pointner, Helene Schuberth. WU Working Paper Series, 286.

**Selecting DSGE Priors for Vector Autoregression**, with Florian Huber (in progress).

## 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

## GRANTS AND FELLOWSHIPS

- BIS Fellowship at the Bank for International Settlements** 09/2018  
Together with: Leonardo Gambacorta (BIS) and Andrea Minto (Principal Investigator, Università Ca' Foscari and Deutsche Bundesbank)
- 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**  
University of Vaasa, Vaasa, Finland

Fall 2011

#### **ADVANCED TRAININGS**

**Monetary and Fiscal Policy Analysis with DSGE Models** upcoming: 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

#### **EXTRACURRICULAR ACTIVITIES**

**Volunteer as pedagogical educator, AGESCI** 2007-2011  
AGESCI Lombardia e Liguria, Liguria, Italy

**Pedagogical training for educators** 2010  
ACLI, Pavia, Italy

**Methodological training courses for educators, AGESCI** 2008 - 2009  
AGESCI Lombardia e Liguria, Liguria, Italy

**Advanced International Cooperation and Development Course** 2008  
MLFM and Lvia, Lodi, Italy

**Red Cross First Aid Training and Volunteering** 2005 - 2006  
Red Cross - Lodi Vecchio, Italy