Graziano Moramarco

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May 2024

EMPLOYMENT

2022- Assistant Professor of Econometrics (RTDa), University of Bologna

2020-21 Postdoctoral Research Fellow in Economics, University of Bologna
Adjunct Assistant Professor of Corporate Finance, Johns Hopkins University SAIS Europe.

2011-15 Economist at Prometeia
Leading consultancy and economic research company based in Italy

I worked in areas relating to economic and financial risk assessment:

- macro-financial econometric modeling
- financial risk management analysis and reporting
- stress tests of the Italian banking system
- development of proprietary software for stochastic simulations of economic scenarios

EDUCATION

2015-19 Ph.D. in Economics, University of Bologna
Thesis: *Essays in Applied Macroeconometrics*
Advisors: Roberto Golinelli and Paolo Manasse

2018 Visiting Ph.D. student (Apr-Jul), Universitat Pompeu Fabra, Barcelona

2008-11 M.Sc. in Economics, *summa cum laude*, University of Bologna

2005-08 B.Sc. in Economics, *summa cum laude*, University of Bologna

AWARDS

2023 Award for teaching excellence, Department of Economics, University of Bologna

2015-18 PhD Scholarship, Department of Economics, University of Bologna

2011 "Guido Paolucci" Rotary Prize for the best graduate of the School of Political Sciences, University of Bologna

2007 Award for outstanding undergraduate students, School of Political Sciences, University of Bologna

PUBLICATIONS

- "Exchange Rates and Political Uncertainty: The Brexit Case." *Economica*, vol. 91 (362), 621-652, 2024 (with Paolo Manasse and Giulio Trigilia)
- "Financial-Cycle Ratios and Medium-Term Predictions of GDP: Evidence from the United States." *International Journal of Forecasting*, vol 40 (2), 777-795, 2024
- "Gains from Trade and Their Quantification: Does Sectoral Disaggregation Matter?*" International Economics*, 174, 44-68, 2023 (with Stefano Bolatto)
- "Measuring Global Macroeconomic Uncertainty and Cross-Country Uncertainty Spillovers." *Econometrics*, 11(1):2, 2023
- "Funding Liquidity, Credit Risk and Unconventional Monetary Policy in the Euro Area: A GVAR Approach." *Economics Bulletin*, forthcoming
- "Fiscal Policy and Public Debt after COVID-19." in *The Italian Economy after COVID-19* (eds: Giorgio Bellettini and Andrea Goldstein), Bononia University Press, Bologna, 2020 (with Paolo Manasse)
- *Essays in Applied Macroeconometrics*, Ph.D. Thesis, Alma Mater Studiorum Università di Bologna, 2019

WORKING PAPERS

- "Factor Network Autoregressions." arXiv:2208.02925, 2022 (with Matteo Barigozzi and Giuseppe Cavaliere) - R&R at the *Journal of Business & Economic Statistics*
- "Regime-Switching Density Forecasts Using Economists' Scenarios." arXiv:2110.13761, 2023 - R&R at the *Journal of Forecasting*
- "Macroeconomic Spillovers of Weather Shocks across U.S. States." Available at SSRN, 2024 (with Emanuele Bacchiocchi and Andrea Bastianin)
- "Intellectual Property Rights and the Efficiency of International Production Networks: Evidence from the Automotive Industry." Centro Studi Luca d'Agliano Development Studies Working Paper No. 492, 2024 (with Giuseppe Cavaliere and Alireza Naghavi)
- "The Financial Uncertainty of Climate-Related Assets." Available at SSRN, 2024
- "Global Economy, Sovereign Spreads and Public Debt in the Euro Area: a GVAR Approach", Note di Lavoro 2014-05, Prometeia, 2014 (with Marco Barbanti Brodano and Flavio Cocco)

TEACHING

2023-24 Econometrics of Financial Markets - University of Bologna (graduate)

Econometrics of Financial Markets - University of Bologna (undergraduate, Rimini campus)

Econometrics - University of Bologna (undergraduate, Forlì campus)

2022-23 Econometrics of Financial Markets - University of Bologna (graduate)

Econometrics of Financial Markets - University of Bologna (undergraduate, Rimini campus)

Econometrics - University of Bologna (undergraduate, Forlì campus)

2021-22 Corporate Finance - Johns Hopkins University SAIS Europe (graduate)

2020-21 Fundamentals of Corporate Finance - Johns Hopkins University SAIS Europe (graduate)

Quantitative Approaches to Risk Assessment - Johns Hopkins University SAIS Europe (graduate - Senior Teaching Assistant)

Econometrics - University of Bologna (undergraduate - Teaching Assistant)

2019-20 Quantitative Approaches to Risk Assessment - Johns Hopkins University SAIS Europe (graduate - Senior Teaching Assistant)

Econometrics - University of Bologna (graduate - Teaching Assistant)

Macroeconomics - University of Bologna (undergraduate - Teaching Assistant)

2018-19 Econometrics - University of Bologna (graduate - Teaching Assistant)

Macroeconomics - University of Bologna (undergraduate - Teaching Assistant)

2016-17 Macroeconomics - University of Bologna (undergraduate - Teaching Assistant)

PARTICIPATION IN RESEARCH PROJECTS

2022- "Econometrics of Climate Change", University of Bologna, Department of Economics, project funded by the Italian Ministry of Education, University and Research (National Operational Programme on Research and Innovation 2014-2020).

2020-22 "Hi-Di NET. Econometric Analysis of High Dimensional Models with Network Structures in Macroeconomics and Finance", coordinated by Giuseppe Cavaliere (University of Bologna), funded by the Italian Ministry of Education, University and Research (PRIN 2017).

2019 "Political uncertainty and asset prices", coordinated by Paolo Manasse (University of Bologna), joint with the University of Rochester.

SOFTWARE

MATLAB, R, EViews, Stata, gretl, Python, Microsoft Office, LaTeX

CONFERENCES AND SEMINARS

4th Italian Workshop of Econometrics and Empirical Economics: "Climate and Energy Econometrics" (Bolzano, January 2024); 8th annual conference of the Society for Economic Measurement (Milan, July 2023); 10th Italian Congress of Econometrics and Empirical Economics (Cagliari, May 2023); Workshop on International Trade and Intellectual Property Rights (Rimini, September 2022); AISSEC Conference (Pescara, June 2022); Workshop on Dimensionality Reduction and Inference in High-Dimensional Time Series (Maastricht, June 2022); 3rd Italian Workshop of Econometrics and Empirical Economics: "High-dimensional and Multivariate Econometrics: Theory and Practice" (Rimini, January 2022); 7th RCEA Time Series Workshop (online, June 2021); 13th FIW Research Conference in International Economics (online, February 2021); 68th Annual Meeting of the French Economic Association (Orléans, June 2019); BOMOPAV

Economics Meeting (Modena, April 2019); 8th Italian Congress of Econometrics and Empirical Economics (Lecce, January 2019); 6th Workshop for PhD students in Econometrics and Empirical Economics by the Italian Econometric Association, in collaboration with the Bank of Italy (Perugia, August 2018); Barcelona GSE-UPF PhD Students Seminar (May 2018); PhD Forums, University of Bologna (2016, 2017, 2018).