

Damiano Di Francesco

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RESEARCH INTERESTS

Empirical Macroeconomics, Climate Macroeconomics, Business Cycles, Applied Time Series

EDUCATION

Sant'Anna School of Advanced Studies

Doctoral Programme in Economics

Pisa

2021–Current

– *Supervisor*: Prof. Alessio Moneta

Queen Mary University of London, School of Economics and Finance

Visiting PhD student

London

April–September 2024

– *Host*: Prof. Haroon Mumtaz

University of Pisa - Sant'Anna School of Advanced Studies

Master of Science in Economics, Final grade: 110/110 cum laude

Pisa

2018–2020

– Thesis: *A Data-Driven SVAR Approach to Model Validation: an Application to a Macroeconomic Agent-Based Model.*

Supervisor: Prof. Alessio Moneta

Sapienza University of Rome

Bachelor's Degree in Economics, Final grade: 110/110 cum laude

Rome

2015–2018

WORKING PAPERS

- *Are Hysteresis Effects Nonlinear?* (with O. Carnevale)
- *Climate Growth-at-Risk* (with C. Brownlees, G. Fagiolo and F. Lamperti)
- *Estimation of DSGE models by Non-Gaussian Vector Autoregressions* (with M. Martinoli, A. Moneta, and R. Seri)

WORK IN PROGRESS

- *Reduced GDP or Stolen Time? Measuring Climate Damages as Years of Lost Growth* (with M. Coronese, F. Lamperti, E. Palagi, and L. Sabattini)
- *Short-Lived or Long-Lasting? Estimating the Persistent Effects of Climate Shocks* (with F. Lamperti, and G. Scalisi)

CONFERENCE PRESENTATIONS AND SEMINARS

Invited Seminars

- **2025**: Bank of England

Conferences

- **2025:** 12th Annual Conference of the International Association for Applied Econometrics (IAAE, Turin); 3rd edition of the UEA Time Series Workshop (Norwich); Junior Milan Time Series Workshop (Milan); Workshop on Macroeconomics and Innovation for the Green Transition (Salerno); 13th Annual Conference of The Italian Association of Environmental and Resource Economists (IAERE, Rome)
- **2024:** 12th Annual Conference of The Italian Association of Environmental and Resource Economists (IAERE, Pescara); 29th Annual Conference of the European Association of Environmental and Resource Economists (EAERE, Leuven); Econometric Models of Climate Change (EMCC, Cambridge); 4th Sailing the Macro Workshop (Ortigia); 18th International Conference on Computational and Financial Econometrics (CFE, London)
- **2023:** 17th International Conference on Computational and Financial Econometrics (CFE, Berlin)

TEACHING AND WORK EXPERIENCE

European Central Bank PhD Trainee at DG-E, Fiscal Policies Division	Frankfurt 06/2025–09/2025
Institute of Economics, Sant’Anna School of Advanced Studies Teaching Assistant – Topics: Time Series in Macroeconomics and Finance Prof. Fancesco Lamperti	Pisa 11/2024–12/2024
LUISS Guido Carli Teaching Assistant – Topics: Industry Dynamics (Master degree in Strategic Management) Prof. Francesca Lotti (Bank of Italy)	Rome 09/2023–12/2023
LUISS Guido Carli Teaching Assistant – Topics: Microeconomics (undergraduate - Politics: Philosophy and Economics)	Rome 09/2023–12/2023
Institute of Economics, Sant’Anna School of Advanced Studies Research Assistant – Coordinator: Dr. Marco Pangallo	Pisa 07/2021–09/2021
Italian Ministry of Economy and Finance Trainee at IGECOFIP, Ragioneria Generale dello Stato – Topics: EU fiscal policy, Stability and Growth Pact	Rome 11/2019–03/2020
University of Pisa Teaching Assistant – Topics: Microeconomics and Macroeconomics (undergraduate) Support for SEN (Special Educational Needs) students.	Pisa 09/2019–12/2019

FURTHER EDUCATION

- So.Fi.E. Summer School on *Monitoring and Forecasting Macroeconomic and Financial Risk*
Instructors: Domenico Giannone and Francesco Furno
Bruxelles
September 2024
- SIDE Summer School on *Methods in Time Series Econometrics*
Instructors: Francesco Bianchi and Karel Mertens
Bertinoro
July 2023
- PhD visiting period and research-oriented courses
Sponsor: Mauro Napoletano
Université Côte d'Azur and GREDEG (Nice)
October-December 2022
- Macroeconometrics Summer School on *Nonlinear Time Series Models for Macroeconomic Analysis*
Instructor: Gabriel Pérez-Quirós
Barcelona School of Economics
July 2022

DIGITAL SKILLS

- **Programming languages:** R (advanced), Matlab (intermediate), Stata (intermediate), Python (basic), Julia (basic)
- **MS Office:** Word, Excel, PowerPoint, Outlook
- **Others:** Dynare, \LaTeX

LANGUAGES

- **Italian:** Native
- **English:** Advanced
- **French:** Basic

REFeree ACTIVITY

Industrial and Corporate Change, Italian Economic Journal

ORGANIZATIONAL EXPERIENCE

- Co-organizer of the 2025 EAEPE special session on
Alternative Paradigms for Climate Macroeconomics: From Empirics to Modeling (Athens)
09/2025
- Co-organizer of the *Workshop on Agent-Based Models for Political Economy*
(Sant'Anna School of Advanced Studies, Pisa)
01/2025
- Co-organizer of the *Economics Journal Club* (Sant'Anna School of Advanced Studies, Pisa)