

## Curriculum Vitae et Studiorum

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### Salvatore Nisticò

#### Contact Information

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#### Personal Background

Birthdate: February 14<sup>th</sup>, 1974  
Place of Birth: Parma, Italy  
Citizenship: Italian  
Marital Status: Single

#### Education

Ph.D. in Economics, *University of Rome "Tor Vergata"*, January 2004  
(Dottorato di Ricerca in Economia delle Istituzioni e dei Mercati Monetari e Finanziari)  
M.Sc. in Economics, *University of Rome "Tor Vergata"*, 2000  
(Master in Economia e Istituzioni, MEI)  
B.A. in Economics, *LUISS Guido Carli in Rome*, July 1998  
(Laurea Summa cum Laude)

#### Academic Appointments

– Adjunct Professor of Monetary Economics, Department of Economics, *LUISS Guido Carli*, Rome. A.y. 2006/07  
– Post-Doc Research Fellow, Department of Economics, *Università "G. D'Annunzio"*, Pescara. A.y. 2006/07  
– Post-Doc Research Fellow, Department of Economics, *LUISS Guido Carli*, Rome. October 2002–September 2006  
– Teaching Assistant in Macroeconomic Analysis of Economic and Financial Markets, Post-graduate Program, Department of Economics, *LUISS Guido Carli*, Rome. 2004–2006  
– Teaching Assistant in Monetary Economics, Under-graduate Program, Department of Economics, *LUISS Guido Carli*, Rome. 1998–2006

- Teaching Assistant in Macroeconomics, Under-graduate Program, Department of Economics, *LUISS Guido Carli*, Rome. 2001–2003

### **Main Research Interests**

Dynamic Macroeconomics, Monetary Economics, Macroeconometrics.

### **Visiting Positions**

- Research Scholar, Department of Economics, *New York University*, USA, 2006
- Visiting Scholar, Warwick Business School, *University of Warwick*, UK, 2002
- Visiting Student, Department of Economics, *University of Exeter*, UK, 1996-1997

### **Other Professional Activities**

- Tutor for Undergraduate Students, *LUISS Guido Carli in Rome*, 1999–present
- Teaching Tutor in Economic Principles, DUA (Didattica Universitaria Anticipata), 2000–2005

### **Honors and Awards**

- Post-Doc Research Fellowship, *LUISS Guido Carli in Rome*, 2002-2006
- Doctoral Scholarship (ranked 1<sup>st</sup>), *University of Rome “Tor Vergata”*, 1999-2002
- “Amici della LUISS” Research-Teaching Fellowship, *LUISS Guido Carli in Rome*, 1999
- Gold Medal plus Distinction for Dissertation Thesis, *LUISS Guido Carli in Rome*, 1998

### **Languages and Other Skills**

- **Italian:** Mother tongue.
- **French:** Good reading ability, fair writing and speech.
- **English:** Excellent reading and writing ability, fluent speech.
- Computer-Based TOEFL: 277/300 (listening: 23/30, structure: 30/30, reading: 30/30, writing: 6/6), 1999
- Computer-Adaptive GRE General Test: verbal section 480/800 (54%), quantitative section 760/800 (88%), analytical section 800/800 (99%), 2000

### **Publications in English**

- “Monetary Policy and Stock Prices in Open Economies”, with G. Di Giorgio. **Journal of Money, Credit and Banking**, forthcoming.
- “The Welfare Loss from Unstable Inflation”. **Economics Letters**, forthcoming.
- “Stock Prices and Monetary Policy: Theory and Methods”, in G. Di Giorgio and F. Neri (Eds.) *Monetary Policy and Institutions*, Rome: LUISS University Press. 2006

### **Publications in Italian**

- “Dall’Euforia alla Crisi: Etica e Fiducia nei Mercati Finanziari” (From Exuberance to Crashes: Ethics and Confidence in Financial Markets), in G. Di Giorgio and C. Di Noia (Eds.) *Intermediari e Mercati Finanziari*, Bologna: Il Mulino, 2004
- “Review of ‘The Prudential Regulation of Bank’, by Mathias Dewatripont e Jean Tirole”, in **Rivista di Politica Economica**, Anno XC, Serie III, March 2000
- “La trasmissione della politica monetaria tra intermediari finanziari e imprese” (Monetary Policy Transmission through Financial Intermediaries and Firms), in **Rivista Bancaria**, Anno LV, n. 2, March-April 1999
- “L’impostazione di una politica monetaria comune: l’eterogeneità territoriale del sistema industriale europeo e l’asimmetria nella trasmissione degli impulsi monetari” (The Implementation of a Common Monetary Policy: the Spatial Heterogeneity of the European Industrial Sector and the Asymmetry in the Transmission of Monetary Policy Shocks), in 18° Rapporto sui mercati monetari e creditizi, OCSM, LUISS-Guido Carli, March 1999

### **Books and Chapters in Books**

- *Problemi di Economia e Politica Monetaria* (Problems in Monetary Economics and Policy) joint with G. Di Giorgio and A. Pandimiglio, Padova: Cedam 2005. ISBN 88-13-25916-6

### **Working Papers**

- “Learning, the Stock Market and Monetary Policy”, June 2006 (with M. Airaud and L.F. Zanna)
- “Optimal Monetary Policy and Structural Breaks”, CEIS Working Paper n.237, July 2006 (with F. Mattesini)
- “Monetary Policy and Stock-Price Dynamics in a DSGE Framework”, LLEE Working Document n.28, April 2005
- “Stock Prices and Incomplete Information: Implications for Monetary Policy”, LLEE Working Document n.27, April 2005
- “The Fed and the Stock Market: a Structural Estimation”, September 2004
- “Measurement Errors and the Kalman Filter: A Unified Exposition”, September 2004

### **Work in Progress**

- “Current Account Dynamics and Economic Policy” (joint with G. Di Giorgio)
- “Stock-Wealth Effects, Noisy Information and Optimal Monetary Policy”
- “Transition into Unemployment” (joint with C. Ciccarelli)

- “Is the BCE really Targeting the HICP Inflation Rate?” (joint with F. Mattesini)
- “Firing Costs in a DSGE Model” (joint with R. Tilli)

### **Conferences and Seminars**

- *Seminars held at:* LUISS Guido Carli, University of Rome “Tor Vergata”, University of Siena, University of Urbino, University of Ancona
- *XII International Conference on Computing in Economics and Finance*, Society for Computational Economics, Limassol, June 22-24, 2006
- *XLVI Annual Meeting of the Italian Economic Association (SIE)*, Naples, October 21-22, 2005
- *Monetary Policy, Banks and Institutions*, Conference in Memory of Mario Arcelli, LUISS Guido Carli, May 2004
- *Research in Economics: Methodology, Coherence, Effectiveness*, Ph.D. Conference, University of Siena, May 2003

### **Referee Activity**

Rivista di Politica Economica, Journal of Banking and Finance.