GUILLERMO CARLOMAGNO

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FIELDS OF INTERESTS: Macroeconomics, Finance, Time Series, Forecasting.

AFFILIATION

Banco Central de Chile, Macroeconomic analisys unit

Senior Economist, Head of the prices and financial markets group, 2020 – Present

EDUCATION

University Carlos III of Madrid, Ph.D. in Business Economics and Quantitative Methods, 2016.

Dissertation: Discovering common features in a large set of disaggregates. Methodology, modelling and forecasting.

Universidad de la República (Uruguay), B.A in Economics, 2008.

PAST WORK EXPERIENCE

Central Bank of Chile. Senior Economist. 2018 – 2020.

Center of Economics Research (CINVE- Uruguay). Senior Researcher. 2016–2020.

University ORT Uruguay. Lecturer. 2016 – 2018

Flores de Lemus institute, University Carlos III of Madrid. Assistant Researcher. 2013–2016.

University Carlos III of Madrid. Junior Lecturer. 2013–2016.

Center of Economics Research (CINVE- Uruguay). Assistant Researcher. 2006–2010.

PUBLICATIONS

[1] Discovering Specific Common Trends in a Large Set of Disaggregates: Statistical Procedures, their properties, and an Empirical Application. *Oxf Bull Econ Stat, 83: 641-662* (with Antoni Espasa).

WORKING PAPERS

[1] Trade wars and asset prices. *Submitted: Journal of International Money and Finance* (with Elías Albagli).

[2] Toward a general framework for constructing and evaluating core inflation measures. *Submitted: International Journal of Central Banking* (with Jorge Fornero and Andrés Sansone).

[3] Discovering pervasive and non-pervasive common cycles among a large set of disaggregates, 2018 Working Paper, Universidad Carlos III de Madrid (with Antoni Espasa).

[4] El canal de crédito, evidencias para Uruguay desde una perspectiva macroeconómica. 2010. *Central Bank of Uruguay, WP 021-2010. ISSN: 1688-7565* (with Fernando Lorenzo, Paula Garda and Bibiana Lanzilota).

[5] Asimetrías macroeconómicas entre los países del MERCOSUR.. 2009. *Centro de Investigaciones económicas, proyecto CEMERCOSUR de Apoyo al Monitoreo Macroeconómico* (with Fernando Lorenzo, Paula Garda and Bibiana Lanzilota).

[5] Sostenibilidad fiscal en Uruguay en un contexto de crisis internacional. 2008. *Instituto de Economía, Facultad de Ciencias Económicas y Administración, Uruguay.* (with Daniel Egger and Gabriela Sicilia)

WORK IN PROGRESS

[1] The short-term effects of expected and un-expected flows on financial markets. (with Alberto Naudon).

[2] Recent trends in relative prices around the world (with Juan Wlasiuk and Gent Bajraj).

[3] Dealing with seasonality and calendar effects in high frequency time series (with Antoni Espasa).

[5] The effects of unconventional monetary policy during the pandemic. The case of Chile. (with David Coble).

[4] Density forecasting in the presence of location shifts (with Rafael Paganini).

TEACHING

Economic Forecasting with Big Data (masters). Universidad ORT, Uruguay. 2019-Present.

Econometrics II (Undergraduate). Universidad ORT, Uruguay. 2016-2018.

Financial Econometrics (masters). Universidad ORT, Uruguay. 2016.

Econometrics II (Undergraduate, TA). University Carlos III of Madrid. 2012-2016.

Statistics I (Undergraduate, TA). University Carlos III of Madrid. 2014.

Economics I (Undergraduate, TA). Universidad de la República, Uruguay. 2006-2009.

GRANTS, AWARDS AND HONORS

Winner of the competitive research grant Maria Viñas Fund, sponsored by the Uruguayan National Agency of Research and Innovation. 2017.

Young Investigator Research Prize awarded by Italian Econometric Association (SIdE) and the International Association of Applied Econometrics.2016.

Active member of the \National System of Researchers of the Uruguayan National Agency of Research and Innovation (Sistema Nacional de Investigadores — ANII, Uruguay). 2016.

Winner of the Econometric Game. 2013.

Award to the best academic record and the special award of the Master in Business Economics and Quantitative Methods, University Carlos III of Madrid. 2012.

Winner of the Contest of articles based on undergraduate thesis organized by the Economics Institute of the Economics Faculty, Universidad de la República, Uruguay. 2009.

PROFESSIONAL ACTIVITIES

Seminars:
2019. Desarrollos recientes y herramientas para el análisis de la situación económica, CEMLA. Madrid, España. **2018**. 38th International Symposium on Forecasting. Boulder, Colorado. **2016**. Annual Conference of the International Association of Applied Econometrics, Milan. **2016**. 36th International Symposium on Forecasting. Santander, Spain. **2015**. 40 Simponsio de la Asiciación de Economía Española. Girona, Spain. **2015**. 35th International Symposium on Forecasting. Riverside, California. **2014**. 15th OxMetrics Conference. London, UK. **2013**. 2nd CIdE Workshop for PhD students in Econometrics and Empirical Economics (WEEE). Perugia, Italy. **2013**. First Meeting on Time Series Modeling and Computation, Madrid, Spain. **2013**. 6th International Conference of the ERCIM WG on Computational and Methodological Statistics. London, UK. **2009** XXIV Annual Economics Conference of the Central Bank of Uruguay. "Sostenibilidad fiscal en Uruguay en un contexto de crisis internacional". **2009** XXIV Annual Economics Conference of the Central Bank of Uruguay "Efectos asimétricos de la crisis financiera internacional sobre las economías del MERCOSUR".

Conferences:
2010. Economic Activity Leading Indicator. (ITAE - CINVE). Montevideo, Uruguay. **2009**. Module "Effects in Uruguay. Perspectives "at the Seminar "Keys to Understanding the international crisis and its repercussions in Uruguay". At CINVE. Montevideo, Uruguay. **2009**. "Asimetrías Macroeconómicas entre los países del Mercosur" at Macroeconomic Monitoring Group of the Mercosur network in the Central Bank of Uruguay. **2009** 3th Academic Conference of the Institute of Economics UdelaR. Comments to the paper "El mercado de trabajo uruguayo frente a la crisis internacional: apuntes para el análisis".

LANGUAGES: English (fluent), Spanish (native).

NATIONALITY: Uruguayan / Italian.