Francesco Bianchi

Duke University
213 Social Sciences Building
Box 90097, Durham, NC 27708-0097

www.econ.duke.edu/~fb36
francesco.bianchi@duke.edu
Phone 919-660-1828
Fax 919-684-8974

POSITION: Duke University, Assistant Professor of Economics, 2009 -

EDUCATION: Princeton University, Ph.D., Economics, June 2009
Princeton University, M.A., Economics, January 2007
Bocconi University, B.A. in Economics and Statistics, 110/110 *magna cum laude*, 2003

MAJOR FIELDS OF INTEREST: Monetary Economics, Bayesian Econometrics, Applied Finance

PROFESSIONAL SERVICE: Associate Editor for the European Economic Review, 2011 –

PUBLISHED PAPER(S):

"Evolving Monetary/Fiscal Policy Mix in the United States", *American Economic Review, Papers & Proceedings*, forthcoming.

"The Great Moderation of the Term Structure of U.K. Interest Rates", (with Haroon Mumtaz and Paolo Surico), *Journal of Monetary Economics*, 2009, 56, pp. 856-71.

WORKING PAPERS:

"Regime Switches, Agents' Beliefs, and Post-World War II U.S. Macroeconomic Dynamics" (Revise and Resubmit, second round, *Review of Economic Studies*)

"Rare Events, Agents' Expectations, and the Cross-Section of Asset Returns"

"A Structural Approach to the Globalization Hypothesis for National Inflation Rates" (joint with Andrea Civelli)

"Monetary/Fiscal Policy Mix and Agents' Beliefs" (joint with Cosmin Ilut)

"Inflationary Sentiments and Monetary Policy Communication" (joint with Leonardo Melosi)

"Dormant Shocks and Fiscal Virtue" (joint with Leonardo Melosi)

"Modeling the Evolution of Public Expectations and Uncertainty" (joint with Leonardo Melosi)

"Methods for Markov-Switching Models"

PROFESSIONAL EXPERIENCE:

Board of Governors of the FRS, Washington, DC, Dissertation Intern (June-August 2008)
Bank of England, London, UK, Ph.D. Intern, (June-August 2006)

Francesco Bianchi

HONORS AND FELLOWSHIPS:

2010 Zellner Thesis Award in Business and Economic Statistics
2008 Society for Computational Economics Student Prize (*"Bad Beta, Good Beta, and Rare Events"*, the paper is an old version of *"Rare Events, Agents' Expectations, and the Cross-Section of Asset Returns"*)
2008: Dissertation Internship, Board of Governors of the Federal Reserve System, Washington, DC,
2004-2008: Princeton University Graduate Fellowship
2009, 2008, 2007: Princeton University APGA Summer Travel Grant
2006: Prize for the best paper (Poster session, *"The Great Moderation of the Term Structure of U.K. Interest Rates"*), EC^2 Conference, Rotterdam
2006: Princeton University Dean's Fund for Scholarly Travel
2003: *Famiglia Legnanese* scholarship
2003: *Bocconi University Gold Medal for Best Graduates*
2002: *Famiglia Legnanese* scholarship

TEACHING EXPERIENCE:

Ph.D.:
UCLA, *Topics in Macroeconomics and Time Series,* Spring 2012
Duke University, *Topics in Macroeconomics*, Spring 2010, Spring 2011, Spring 2012
Duke University, *Macroeconomic Theory,* Spring 2010, Spring 2011, Spring 2012
Princeton University, *Macroeconomic Theory*, TA, Prof. Noah Williams and Prof. Chris Sims, Fall 2007

Master in Finance:
Bocconi University, *Financial Econometrics,* TA, Prof. Carlo Favero, Spring 2004

Undergraduate:
Duke University, BA, *Advanced Macroeconomics*, Spring 2012
Princeton University, *Macroeconomics*, TA, Prof. Per Krusell, Spring 2008
Princeton University, *Introduction to Macroeconomics*, TA, Prof. Elizabeth Bogan, Fall 2008
Princeton University, *Macroeconomics*, TA, Prof. Per Krusell, Spring 2007
Princeton University, *Introduction to Macroeconomics*, TA, Prof. Alan Blinder, Fall 2006
Bocconi University, *Monetary Economics,* TA, Prof. Carlo Favero, Fall 2003

REFEREE/REVIEWER:

America Economic Review, Review of Economic Studies, Journal of Economic Theory, Journal of Monetary Economics, Quantitative Economics, Theoretical Economics, American Economic Journal: Macroeconomics, Review of Economics and Statistics, Journal of Business and Economic Statistics, Review of Economic Dynamics, European Economic Review, Journal of Economic Dynamics and Control, Economic Inquiry, Journal of Money Credit and Banking, Macroeconomic Dynamics, Journal of Applied Finance, Journal of The Japanese and International Economies

PRESENTATIONS:

2012: UCLA, Society for Economic Dynamics, NBER Summer Institute, ESSIM, Meetings of the Econometric Society, "Expectations in Dynamic Macroeconomic Models" Conference at the Federal Reserve Bank of St Louis, Indiana University, "Old and New Ideas about Fiscal Policy" Conference - UC Santa Barbara, London Business School, AEA Annual Meeting, Board of Governors of the Federal Reserve System
2011: Johns Hopkins University, Minneapolis Fed, Texas Monetary Conference, Atlanta Fed, ECB, Cleveland Fed, Bank of Canada, Sveriges Riksbank, Society for Economic Dynamics, Annual Meeting of the American Economic Association, Annual Meeting of the American Finance Association
2010: Econometric Society World Congress, Society for Economic Dynamics Annual Meeting, Asset Pricing Retreat (Universiteit van Amsterdam and Tilburg University), NBER Summer Institute, Bank of Italy.
2009: University of Pennsylvania, University of Virginia, Northwestern University, Duke University, UCLA, New York University, Philadelphia Fed, Board of Governors, Penn State, CREI-Pompeu Fabra, University of Bern, NBER Summer Institute, Society for Economic Dynamics Annual Meeting, Richmond Fed, Atlanta Fed, College of William and Mary.
2008: Chicago Fed, NY Fed, EEA-ESEM Annual Meeting, CEF Paris, Board of Governors, Princeton University.
2007: CEF Montreal, Princeton University.
2006: EC^2 Conference Rotterdam, Bank of England, Princeton University.

LANGUAGES:

Italian (native), English (fluent), Spanish (beginner)