

Erica PEREGO

CEPREMAP
Ecole normale supérieure (ENS)
48 boulevard Jourdan, 75014 Paris

Phone : +33 1 40 77 84 08
Email : erica.perego@cepremap.org
Born in Milan on February 17th, 1986

FIELD

Macroeconomics, macro finance, international macro, financial econometrics

PROFESSIONAL EXPERIENCE

- 2015 - ... **CEPREMAP**
Economist specialized in applied general equilibrium models
Forecaster and Researcher for the global economy (Global Projection Model team, GPM)
Monthly forecast (country monitoring, forecast reports and presentations)
and risk analysis for a network of central banks and public institutions
- 2015 - ... **Adjunct senior lecturer**, University of Luxembourg
Advanced Financial Macroeconomics in Master (II) of Economics and Finance
- 2011 - 2014 **Junior researcher** (Ph.D Candidate)
Faculty of Law, Economics and Finance, University of Luxembourg
Centre for Research in Economics and Management (CREA)
- 2011 - 2013 **Teaching Assistant**, University of Luxembourg
Advanced Macroeconomics I in Master (II) of Economics and Finance, research track,
(Prof. Sneessens & Prof. Pierrard)
Advanced Financial Macroeconomics in Master (II) of Economics and Finance,
(Prof. Sneessens)

EDUCATION

- 2011 - 2014 **Ph.D in Economics**
Specialization in macro-finance and "dynamic general equilibrium models".
Joint Ph.D: University of Luxembourg - Université Catholique de Louvain (IRES)
Title: *"Essays on the euro zone sovereign debt crisis and financial markets"*
Supervisors: Henri Sneessens (UniLu) and Vincent Bodart (UCL)
Defense committee: Michel Beine, Luca Pensieroso, Olivier Pierrard, Céline Poilly
- 2010 - 2011 **Pre-admission to Ph.D at UCL**
Research master completion at the Université Catholique de Louvain
- 2008 - 2010 **Master Degree in Economics and Political sciences**
Joint degree: Università degli Studi di Milano-Université Catholique de Louvain
Grant from Fondazione Cariplo and Università degli Studi di Milano (2009-2010)
Grade: Gran Dinstinction (or 110/110 cum laude)
Dissertation: *The cyclical properties of defaults: US data vs. the agency cost model*
Supervisors: Olivier Pierrard (UCL)-Michele Santoni (UniMi); Reader: Henri Sneessens
- 2005 - 2008 **Bachelor Degree in European Economy**
Università degli Studi di Milano, Italy
Grade: 110/110 cum laude

VISITING AND ADDITIONAL TRAINING

- 27-30 May 2015 **Unconventional Monetary Policy Summer School**
Organized by the Barcelona Graduate School of Economics, Barcelona, Spain
- Aug - Nov 2013 **Visiting National Bank of Belgium**
Visiting period as part of the "trainee program for young researchers" at the research department of the NBB under the supervision of Dr R.Wouters and his team
- April 2013 **Visiting University of Lausanne**
Visiting period to work with Prof. C. Poilly on the technical aspects of the piece-wise methodology for occasionally binding constraints
- 24-30 Jun 2012 **Financial Markets and the Macroeconomy Summer School**
Organized by the Kiel Institute for the World Economy, Kiel, Germany
- 18-22 Jun 2012 **Dynare Summer School**
Organized by Banque de France, CEPREMAP and DSGE-net, Paris, France

RESEARCH

Publication

- [1] *"Macroeconomic determinants of European stock and government bond correlations: A tale of two regions"* (with Wessel Vermeulen), **Journal of Empirical Finance**, 2016, vol. 37, pp. 214-232.

Working papers

- [2] *"Welfare gains of (cross-country) policy coordination in an open economy DSGE model with financial frictions and learning"* (with Eleni Iliopoulos & Thepthida Sopraseuth) FP7 MACFINROBODS wp 2016-D9.6
- [3] *"Sovereign debt default and banking in a currency union"* (with Olivier Pierrard) CEPREMAP wp 1612
- [4] *"Stock and sovereign bond dynamics in the euro area"* CEPREMAP wp 1614

Work in progress

- [5] *"International shock transmission and interbank integration"* (with Olivier Pierrard & Stéphane Adjemian)
- [6] *"Macroeconomic adjustment in commodity producing countries"* (with Vincent Bodart)

CONFERENCES AND SEMINARS (AS PRESENTER)

GPM workshop (organizer/speaker/trainer): Paris, June 2015; Kuala Lumpur, January 2016; Rabat, June 2016; Washington DC, January 2017

ADRES Doctoral Conference 2017, Toulouse, 27-28 February 2017

Methods in International Finance Network Conference, Paris, 4-5 December 2014 and Sydney, 24-25 August 2012

Pierre Werner PhD Workshop, Luxembourg, 9-10 October 2014

14th Belgium Financial Research Forum, Louvain la Neuve, 27 May 2014

European Economic Association (EEA) Conference, Goteborg, 26-30 August 2013

DIW Macroeconometric Workshop (poster), Berlin, Germany, December 2012

11ème Journée d'Econométrie (poster), Paris Nanterre, 21 November 2012

CEPII seminar, Paris, 19 October 2016 and 8 January 2015

CREA seminar, Luxembourg, 5 November 2014

LEO seminar, Orléans, 19 November 2013

CORE seminar, Louvain la Neuve, 11 February 2013

OFCE seminar, Paris, 20 November 2012

REFEREE

China Economic Review; Emerging Markets Finance and Trade

FORECAST REPORTS - GLOBAL PROJECTION MODEL

Monthly presentations for the GPM forecast:

"Balanced Risks", January 2017
"Stronger signs of global recovery in the face of additional headwinds", December 2016
"A Forecast Unchanged", October 2016
"An increasingly risky outlook", September 2016
"A risk Materialized -Brexit weighs on global growth-", August 2016
"Q1-hit Wonders -World output gap boosted by one-off positive Q1 surprises-", June 2016
"The curious case of marginal shocks: Part II", May 2016
"The curious case of marginal shocks -Offsetting shocks keep the recovery on track-", April 2016
"On the wings of government love -Monetary and fiscal stimulus to offset global headwinds-", March 2016
"Hurricane Yellen is Being Downgraded", February 2016
"Global financial jitters", January 2016
"Idiosyncratic shocks slow the recovery", December 2015
"Lower global trade slows down the recovery", October 2015
"Made in China: Chinese-led weakness in EMs", September 2015
"Reassessment of global growth prospects and growing turbulence in Emerging Markets", August 2015
"No Major Shocks to the Forecast", June 2015
"Turbulence Continues along the Path to Global Recovery", May 2015
"Supply shortfalls in Asia, North Atlantic offsets", April 2015
"Negative Shocks Temporarily Delay the Global Recovery Again", March 2015
"An Increasingly Uncertain Outlook", February 2015

ADDITIONAL SKILLS

Simulation & analysis Matlab, Dynare, Iris, OxMetrix

Language skills Italian (Native), English (Fluent), French (Advanced), Spanish (Intermediate)

OTHER INTERESTS

Piano (conservatory): "Theory and solfeggio" (2001) and "Inferior licence of piano" (2007).
Practice of multiple sports.

REFERENCES

Henri Sneessens
Professor of Macroeconomics
University of Luxembourg CREA
162 A, avenue de la Faiencerie
L-1511 Luxembourg
Henri.Snessens@uni.lu

Thepthida Sopraseuth
Professor of Macroeconomics
University of Cergy-Pontoise
THEMA - CEPREMAP
33 Boulevard du Port, 95011 Cergy
Thepthida.Sopraseuth@u-cergy.fr

François Langot
Professor of Macroeconomics
University of Maine
GAINS-TEPP - CEPREMAP
Avenue O. Messiean, 72085 Le Mans
flangot@univ-lemans.fr

Rafael Wouters
National Bank of Belgium
14, Boulevard de Berlaimont
B-1000 Bruxelles
Rafael.Wouters@nbb.be