

DAMIAN PIERRI

PERSONAL INFORMATION

Marital Status: Single Citizenship: Argentinean Date of Birth: 22/11/1979

- Address: C. Francisco Tomás y Valiente, 5, Madrid (Madrid), Universidad Autónoma de Madrid, Departamento de Economía

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Fields of interest: Dynamic Macroeconomics, Computational Economics, General Equilibrium

EDUCATION AND REFERENCES

Education

Sep. 2012- Sep-2017 Ph.D in Economics Advisors: Enrique Kawamura (UdeSA) and Piero Gottardi (EUI)	Univ. de San Andres
Aug. 2011- Jul. 2012 M. Res. in Economics	EUI, Florencia, Italia 1st Year, Ph.D in Economics
Mar. 2004- Sep. 2005 M. A. in Economics	Univ. de San Andrés Average: 8.13
Mar. 1998- Nov. 2003 B.Sc. Economics (<i>Cum Laude</i>)	Facultad de Cs. Ec. UBA Average: 8.25

References

Kevin Reffett
Professor, Arizona State University
reffettkevin@gmail.com

Domenico Ferraro
Associate Professor, Arizona State University
domenico.ferraro@asu.edu

PUBLICATIONS AND PROJECTS UNDER REVISION

- 2024 – Simulations in Models with Heterogeneous Agents, Incomplete Markets and Aggregate Uncertainty. *Journal of Economic Interaction and Coordination*
- 2023-An ergodic theory of default risk (joint with H. Seoane) R&R *JPE: Macro*
- 2023- Accuracy in Recursive Minimal State Space Methods. *Computational Economics*
- 2023- Persistent Balance of Payment Crises (joint with G. Montes Rojas and P. Mira). *European Economic Review*
- 2021- Evaluating Pension Reform and Labor-Market Policy Changes in Chile through a Structural Search Model (joint with E. Kawamura). *Journal of Applied Economics*
- 2019 La relación entre inflación y crecimiento estimación del umbral de inflación para la Argentina, *Desarrollo Económico*

WORKING PAPERS

- 2024- Memory, Collateral and Emerging Market Crises (joint with K. Reffett). *Under revision*
- 2024- Cyclical external borrowing, endogenous growth and debt sustainability (joint with F. Garcia-belenguer Campos).
- 2024- State Dependent Effects of Tax Policy in a Plucking Model of Fluctuations (joint with D. Ferraro).
- 2024-Recurrent anticipated income shocks, consumption, and savings: Evidence from an inflationary environment (joint with H. Cardozo).
- 2010 - Theoretical Error Bounds for the Value and Policy Function Iteration Algorithms: An Application for Recursive Dynamic Models with Inequality Constraints
Winner of the 2011 Graduate Student Contest of the Society for Computational Economics

WORK IN PROGRESS

- 2024- Heterogenous agents in sudden stop models
(Joint with Kevin Reffett)
- 2024-Reinforcement learning and dynamic pricing in real estate markets (joint with J. Luque)

RELEVANT PROFESSIONAL EXPERIENCE

Jan-23-Present Department of Economics	Maria Zambrano Fellow Universidad Autónoma de Madrid
Jan-21- Present Business School	Research Affiliate and Lecturer ESCP (Madrid)
2013-Present. IIEP-BAIRES	Research Affiliate UBA-CONICET (National Science Foundation)
Jan-21- Dec-22 Department of Economics	Visiting Assistant Professor Universidad Carlos III (UC3M)
Jun-2019- Jul-2019. Department of Economics <i>Host: Prof. J. P. Rincón Zapatero.</i>	Visiting Researcher Universidad Carlos III (UC3M)
Sep-2017- Mar-2018. Department of Economics <i>Host: Prof. K. Reffett.</i>	Visiting Researcher Arizona State University (ASU)
2013-2020. Department of Economics Teaching Position	Assistant professor University of Buenos Aires (UBA)
2013-2020. Models and Projections	Economist and Advisor of the vice minister Ministerio de Economía de la Rep. Argentina (Treasury)

TEACHING EXPERIENCE

Graduate Level

Real Estate Macroeconomics, (ESCP Business School, 2024-Present)

Macro Theory I, Master in Economics (UdeSA, 2019-present)
Web site: <https://sites.google.com/site/macroavudesa/>

“Numerical Optimization Algorithms in Matlab”. Department of Macroeconomic Policy Coordination, Ministry of Economy and Public Finance (2010).

“Numerical Methods in Matlab”. Department of Macroeconomic Policy Coordination, Ministry of Economy and Public Finance (2009).

Under Graduate Level

Macroeconomics II (UBA, 2015-present)
Web Site: <https://macropierri.wordpress.com/>

International Monetary Economics (UdeSA, 2018-present)

Web site: <https://cimpierri.wordpress.com/>

Microeconomics I (UC3M, 2021-present)

Web site: <http://www.eco.uc3m.es/docencia/Microeconomia/>

Principles of Economics (UC3M, 2021-present, the course is taught in English)

International Economics (UC3M, 2021-present, the course is taught in English)

AWARDS, HONORS AND FELLOWSHIPS

2017. IADB Grant for Job Search and Life Cycle Decisions Joint with E. Kawamura

AECID Scholarship 2011-2012, Ph.D in Economics, EUI, Florence, Italy

2011. Finalist of the Graduate Student Contest of the Society for Computational Economics for “Theoretical Error Bounds for the Value and Policy Function Iteration Algorithms: An Application for Recursive Dynamic Models with Inequality Constraints”

2009. Scholarship and Travel Grant. CEEL program in Adaptive Economic Dynamics 7th Summer School at the University of Trento

2004. Fellowship, University of San Andes. Master in Economics

2003 Scholarship from The Ministry of Science and Technology.

2002 Scholarship from The Ministry of Science and Technology.

CONFERENCE PARTICIPATIONS AND SEMINARS

2022- Presenter. Paper: “An Ergodic Theory of Default”, SNDE Annual Meeting.

2022- Presenter. Paper: “Memory, Collateral and Emerging Market Crises”, Universidad de Alicante, ESCP Business School, ICADE.

2021- Presenter. Paper: “Memory, Collateral and Emerging Market Crises”, Annual Meeting SCE, SMN (in Alicante), Universidad Adolfo Ibañez, Universidad de Barcelona.

2019- Presenter. Paper: “Memory, Collateral and Emerging Market Crises: A Qualitative Approach with Quantitative Implications”, Annual Meeting SAET, Ischia.

2014. Presenter. Paper: “Computable Stationary Markov Equilibria in non-optimal General Equilibrium Economies” (this is an old version of “Useful Results for the Simulation of Non Optimal General Equilibrium Economies”), Annual Meeting EEA-ESEM, Toulouse.

2011. Presenter. Paper: “Theoretical Error Bounds for the Value and Policy Function Iteration Algorithms: An Application for Recursive Dynamic Models with Inequality Constraints”. Annual Meeting of the Society for Computational Economics, San Francisco, California.

2010. Presenter. Paper: “Theoretical Error Bounds for the Value and Policy Function Iteration Algorithms: An Application for Recursive Dynamic Models with Inequality Constraints”. Annual Meeting of the Argentinean Association of Economic Policy.