# D A M I A N  P I E R R I


## 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

Phone: 54 11 6741 5947  Email: damian.pierri@gmail.com  Web: www.damianpierri.com


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

## EDUCATION AND REFERENCES

### *Education*

Sep. 2012- Sep-2017 Univ. de San Andres
Ph.D in Economics
Advisors: Enrique Kawamura (UdeSA) and Piero Gottardi (EUI)

Aug. 2011- Jul. 2012 EUI, Florencia, Italia
M. Res. in Economics 1st Year, Ph.D in Economics

Mar. 2004- Sep. 2005 Univ. de San Andrés
M. A. in Economics Average: 8.13

Mar. 1998- Nov. 2003 Facultad de Cs. Ec. UBA
B.Sc. Economics (*Cum Laude)* 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

2025- Multi-Plant Firms, Variable Capacity Utilization, and the Aggregate Hours Elasticity, joint with D. Ferraro. *Reject & Resubmit at Quantitative Economics*.

2024 – Simulations in Models with Heterogeneous Agents, Incomplete Markets and Aggregate Uncertainty. *Journal of Economic Interaction and Coordination*

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

2025- Dynamic Complementarities and Multiple Equilibria in Open Economies with Collateral Constraints (joint with K. Reffett).

2025- Ergodic Stationary Equilibrium in Open Economies with Collateral Constraints: Long run Implications for Balance of Payments Crises (joint with K. Reffett)

2025- External Debt Dynamics in an Endogenous Growth Model (joint with F. Garcia-Belenguer Campos).

2024- Recurrent anticipated income shocks, consumption, and savings: Evidence from an inflationary environment (joint with H. Cardozo).

2024-An ergodic theory of default risk (joint with H. Seoane).

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

2025- ML-Enhanced Arbitrage in Real Estate: Unveiling Intertemporal Investment Opportunities Under Asymmetric Information
(Joint with J. Luque, G. Fernandez de Córdoba, and L. Bali)

## RELEVANT PROFESSIONAL EXPERIENCE

Jan-25-2024 — Assistant Professor
Department of Economics — Universidad Autónoma de Madrid

Jan-21- Present — Research Affiliate and Lecturer
Business School — ESCP (Madrid)

2013-Present. — Research Affiliate
IIEP-BAIRES — UBA-CONICET (National Science Foundation)

Jan-23-2024 — Maria Zambrano Fellow
Department of Economics — Universidad Autónoma de Madrid

Jan-21- Dec-22 — Visiting Assistant Professor
Department of Economics — Universidad Carlos III (UC3M)

Jun-2019- Jul-2019. — Visiting Researcher
Department of Economics — Universidad Carlos III (UC3M)
*Host: Prof. J. P. Rincón Zapatero.*

Sep-2017- Mar-2018. — Visiting Researcher
Department of Economics — Arizona State University (ASU)
*Host: Prof. K. Reffett.*

2013-2020. — Assistant professor
Department of Economics — University of Buenos Aires (UBA)
Teaching Position

2013-2020. — Economist and Advisor of the vice minister
Models and Projections — 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://eimpierri.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.