

Federica Vassalli

PhD Student

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Date of birth 28th March 1995



About me

I am a very passionate third PhD student in Economics, aiming at being an economist or an expert in quantitative methods. I'm really interested in monetary policy, applied macroeconomics and financial economics. I'd like to work for important institutions like central banks, ministers or economic institutes and I have experience at European Central Bank and Bank of Italy.

Education

- 2019–Present **PhD in Economics**, *La Sapienza*, Rome.
Research Project: Monetary policy and financial markets: an empirical essay on non-conventional linkages
- 2018–2019 **MSc in Economics**, *La Sapienza*, Rome, *cum laude*.
Thesis: Monetary policy and rational bubbles: evidence from non-linear VARs under set restrictions
- 2017–2018 **Master I level in Economics of Money, Credit and Finance**, *La Sapienza*, Rome, *magna cum laude*.
Thesis: Testing the CAPM for cryptocurrencies and finding the main drivers of Bitcoin prices
- 2014–2017 **BSc in Economics**, *La Sapienza*, Rome, *magna cum laude*.
Thesis: I cambiamenti strutturali derivati dalla crisi finanziaria nell'economia europea e italiana. La situazione attuale e i possibili scenari futuri

Experience

Miscellaneous

- 2021–2021 **Research Assistant**, *Bank of Italy - Servizio Economia e Relazioni Internazionali*, Rome, Italy.
Supporting the research projects in the data management and coding activities.
- 2020–2021 **Trainee**, *European Central Bank - Market Operations Analysis*, Frankfurt, Germany.
Data management of monetary policy operations, maintenance and testing of the Eurosystem dataset and development of the TLTRO-III interest rate applicable template.
- 2020–2021 **Tutor Senior**, *La Sapienza, University of Rome*, Rome, Italy.
Lecturer of recovery courses in Political Economy for undergraduate students.
- 2017–2018 **Intership**, *Eurokleis*, Roma, Italy.
Researcher about ISP, Fintech and Cryptocurrencies in the context of European Commission Projects.
- 2016–2017 **Erasmus Exchange**, *University of Southampton*, Southampton, UK.

Languages

Italian	Mother Tongue	
English	IELTS 7.5	2017
French	Delf B1	2013

Computer skills

Essential	Microsoft Office, SQL, Tableau	
Research	Matlab, Dynare, BEAR	EViews, RStudio, Textstudio

Interests

Volleyball and sports in general
Cinema

References

Professors/Head of Section

- Massimiliano Tancioni
- Fabrizio Ferriani
- Angelika Lagerblom

Contacts

- massimiliano.tancioni@uniroma1.it
- fabrizio.ferriani@bancaditalia.it
- angelika.lagerblom@ecb.europa.eu

Publications

F. S. Lucidi, F. Vassalli (2022), Crisi Pandemica e Scenari Macroeconomici in un Sistema Finanziario Vulnerabile, *Rapporto sullo Stato Sociale 2022*

F. Bellini, F. Vassalli (*forthcoming*), On the state of the art of FinTech world and the initial approach of Central Banks *International Journal of Financial Innovation in Banking*

F. Bellini, F. Vassalli (2020) Blockchain e Distributed Ledger Technologies, *ANDAF Magazine*

F., Vassalli (2020), Is there a bubble in the US student loan debt market? Evidence from Time Varying VARs, *Advances in Economics, Research at DED 2019*, Sapienza University Press

Conferences

11th PhD Student Conference on International Macroeconomics (2022) - EconomiX

9th SIdE-IEA Workshop for PhD students in Econometrics and Empirical Economics (WEEE)

New challenges in the banking system: the role of DLT technology - DLT Banking Virtual Conference (2020)

Financial Stability Working Group - YSI Virtual Plenary (2020)