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Personal

Date of Birth 18 January 1979
Nationality Brazil, Italy
Languages Portuguese; English (Fluent); Spanish (Advanced)

Education

2001-2006 London School of Economics: PhD Economics
2000-2001 London School of Economics: MSc Economics with Distinction
1996-2000 Pontificia Universidade Catolica do Rio de Janeiro: BSc in Economics

Employment

2009 Senior economist, Strategy team, Monetary Assessment and Strategy Division, Bank of England.
2005 - 2008 Economist, Macrofinance Team, Monetary Instruments and Markets Division, Bank of England.
2008 & 2009 Visiting Lecturer, Master/PhD Programme, Pontificia Universidade Catolica do Rio de Janeiro.
2007 – 2008 Visiting Lecturer, Undergraduate Programme, London School of Economics

Other Activities

Refereeing Activities American Economic Review; Journal of European Economic Association, International Economic Review, Journal of International Economics; Journal of Development Economics, Journal of Money, Credit and Banking; Journal of Economic Dynamics and Control; Canadian Journal of Economics; Journal of International Money and Finance; Oxford Economic Papers; Macroeconomic Dynamics; Journal of Macroeconomics

Examiner/Advisor Thesis Examiner, Chiara Fortali, PhD dissertation, Supervisor: Jordi Galí Universidad Pompeu Fabra, Barcelona 2009
Thesis Advisor, Diego Brandão, Master dissertation, Pontificia Universidade Catolica do Rio de Janeiro 2008

Fellow/Scholarships

2005 Royal Economic Society fellowship, Royal Economic Society
2003 - 2005 Scholarship for PhD studies, CAPES, Brazil
2002 Sho-Chieh Tsiang Scholarship, London School of Economics
2001 LSE Research Studentship, London School of Economics
1999 Scholarship for Undergraduate studies, CAPES, Brazil
1997 CNPq, Brazil, Special Training Program Scholarship

Publications

"Monetary Policy and Welfare in a Small Open Economy"

Journal of International Economics, Vol.77, No.1, February 2009.

Also available as *CEP discussion paper number 0639*

"Monetary Policy in a Small Open Economy: the Role of the Asset Market Structure",

Journal of Money, Credit and Banking, Vol. 41, No. 7, October 2009

Also available as *CEP discussion paper number 0923*

"Asset Pricing Implications of a New Keynesian Model" (with Alastair Scott and Olaf Weeken)

Journal of Economic Dynamics and Control, Vo. 34, No. 10, November 2010

Also available as *Bank of England working paper number 326*

"On the International Dimension of Fiscal Policy" (with Gianluca Benigno)

Journal of Money, Credit and Banking Vol. 42, No. 8, December 2010

Also available as: *CEPR working paper number 7232*

CEP discussion paper number 0905

"Why do risk premia vary over time? A theoretical investigation under habit formation" (with Pawel Zabczyk)

Macroeconomic Dynamics, forthcoming

Also available as *Bank of England Working Paper no.361*

"A Bayesian approach to optimal monetary policy" (with Tim Cogley, Christian Matthes, Kalin Nikolov and Tony Yates)

Journal of Economic Dynamics and Control, forthcoming

Also available as *Bank of England Working Paper no.414*

"Revisiting the forward premium anomaly using consumption habits: A general equilibrium approach" (with Jens Sondergaard),

Revise and Resubmit, *Journal of International Money and Finance*

Earlier version: "Foreign exchange rate risk in a small open economy" (with Jens Sondergaard),

Bank of England Working Paper no.365

"Cyclical risk aversion, precautionary savings and monetary policy" (with Pawel Zabczyk)

Revise and Resubmit, *Journal of Money, Credit and Banking*

Also available as *Bank of England Working Paper no.418*

Book Chapters

"Costs of sovereign default" (with Glenn Hoggarth and Victoria Saporta)

Sovereign Debt: From Safety to Default (Robert W. Kolb Series), 2010

Also available as *Bank of England Working Paper no.362*

Bank of England Quarterly Bulletin;

Bank of England FS paper number 1

Comment on "Asymmetric Shocks in a Currency Union with Monetary and Fiscal Handcuffs" by Christopher Erceg and Jesper Linde

NBER International Seminar on Macroeconomics 2010

Work in Progress

"Non- spurious welfare reversals: an assessment of the gains from international risk sharing" (with Anna Lipinska)

"Monetary Policy Rules and Foreign Currency Positions" (with Hande Küçük-Tuğer and Jens Søndergaard)

"Designing monetary and macro-prudential policies" (with Matthias Paustian)

Recent Discussions

Risksbank and SNS conference: *Monetary Policy in an Era of Fiscal Stress*, June 2011

Discussion of "The Dynamics of Sovereign Debt Crises in a Monetary Union" by

Harald Uhlig.

Norges Bank conference: *The interaction between Monetary Policy and Financial Stability*, June 2011

Discussion of "Hot Money and Serial Financial Crisis", by **Anton Korinek**

CEPR Fifth Annual Workshop on Global Interdependence, Bundesbank, March 2010.

Discussion of "The Effects of Foreign Shocks when Interest Rates are at Zero", by **Martin Bodenstein**, Christopher Erceg and Luca Guerrieri

Bank of Spain conference: *The interaction between fiscal and monetary policies*, Feb 2010

Discussion of "When, where and how does fiscal stimulus work?" by **Giancarlo Corsetti**, Gernot Müller and André Meier.

NBER International Seminar on Macroeconomics 2010, June 2010.

Discussion of "Asymmetric Shocks in a Currency Union with Monetary and Fiscal Handcuffs", by Christopher J. Erceg and **Jesper Lindé**
