



Andrea Venegoni

Date of birth: July 25th, 1987

Nationality: Italian

OFFICE ADDRESS

School of Economics and Management

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EDUCATION

- October 2013 – December 2016 *PhD in Management, Finance and Legal Disciplines* (curriculum: Finance and Accounting)
Institution: LIUC – Università Cattaneo
Supervisors: Professor Massimiliano Serati and Professor Luca Corazzini
Thesis: Eighteen Years of ECB operations: An Assessment of Unified Monetary Policy and Banking Supervision.
Reviewers: Gianni Amisano and Alessandro Graffi.
- June-July 2015 *Barcelona GSE Summer School in Macroeconometrics: Empirical Time Series For Macroeconomic Analysis*
- June-July 2014 *Barcelona GSE Summer School in Macroeconometrics: Bayesian Vector Autoregression and Small Sample Correction in VARs*
- June-July 2014 *Universitat Pompeu Fabra CREI Summer school in Macroeconomics: Labour Market and Monetary Policy*
- September 2010 – December 2012 *M.Sc. in Business Administration – LM 77* (curriculum: Finance)
Liuc – Università Cattaneo
Thesis: Japanese “Lost decade” and subsequent deflationary issues: a study.
- October 2007 – July 2010 *Bachelor in Business Administration*
Liuc – Università Cattaneo
Thesis: The evolution of the banking system after “Basel 2”

TEACHING AND WORK EXPERIENCES

September 2018	Lecturer of Economics II (i english) – bachelor course - at LIUC - Università Cattaneo
February 2018	Lecturer of Cross Section Data Analysis (in English) – PHD course – at LIUC – Università Cattaneo
February 2018 – present	TA of Macroeconomics (in English) – bachelor course - at Bocconi University
October 2017 - present	Researcher, LIUC Business School, Center on territorial and industrial development
May 2017 – April 2018	Post-doctoral researcher at LIUC – Università Cattaneo. Research aim: local industrial systems and labour markets: a focus on credit markets, productivity and human capital.
February 2017	Lecturer of Cross Section Data Analysis (in English) – PHD course – at LIUC – Università Cattaneo
January-February 2017	Lecturer of Time Series Analysis (in English) – PHD course – at LIUC – Università Cattaneo
September 2015 – present	In charge for tutoring activities for the School of Economics and Management, LIUC – Università Cattaneo
February 2015 – present	TA of Macroeconomics (in Italian) – undergraduate level – at Bocconi University
February 2015-December 2016	TA of International Economics (in Italian) – Bachelor course – at Bocconi University
February 2015-December 2016	TA of International Economics (in English) – Bachelor course – at Bocconi University
January 2015	Lecturer of Strategic Planning (in English) – Master course - at Città Studi (Biella), Master in Textile Management.

March 2014 – present Lecturer of Economics I (Microeconomics, in English)- Bachelor course - at LIUC – Università Cattaneo

February 2014- June 2016 Tutor of Statistics (in Italian) - Bachelor course - Liuc – Università Cattaneo

April 2013 – present Member of T.R.A.V.E.L. (Tourism Reporting And Volume Evaluation in Lombardy) team

Marzo 2013 – present TA of Macroeconomics (in Italian) – Bachelor course – at LIUC – Università Cattaneo

January 2013 – October 2017 Researcher for CeRST (Research center on territorial development)

PUBLICATIONS IN REFEREED JOURNALS

Market Reactions to ECB Policy Innovations: a Cross-Country Analysis. (2019), Journal of International Money and Finance (91), 126-137 . – (with Fausto Pacicco and Luigi Vena)

Drivers of migration flows for companies: an integrated analysis (forthcoming), Rivista Italiana di Economia, Demografia e Statistica – (con Massimiliano Serati)

The cross-country impact of ECB policies: asymmetries in - asymmetries out? (2019), Journal of International Money and Finance, (90), p. 118-141. – (with Massimiliano Serati)

Event study estimations using Stata: the estudy command. (2018) The Stata Journal, vol.18, n.2, p. 461-476. – (with Fausto Pacicco and Luigi Vena).

Stress tests and asset quality reviews of banks: A policy announcement tool. (2017) Journal of Financial Stability, 32, 86-98. – (with Valter Lazzari and Luigi Vena).

OTHER PUBLICATIONS

Chapters in books

L'orizzonte degli eventi: attratti o respinti. (2018) in Serati M. (edited by), Welcome in: Percorsi di attrattività territoriale. Università Cattaneo Libri. Guerini Next. (with Massimiliano Serati)

Per la risposta cercare in rete. (2018) in Serati M. (edited by), Welcome in: Percorsi di attrattività territoriale. Università Cattaneo Libri. Guerini Next. (con Massimiliano Serati e Fausto Pacicco)

#capitaleumano. (2018) in Serati M. (edited by), Welcome in: Percorsi di attrattività territoriale. Università Cattaneo Libri. Guerini Next. (con Massimiliano Serati e Luigi Vena)

WORKING PAPERS

Full Disclosure and Financial Stability: How Does the Market Digest the Transparency Shock? (with Fausto Pacicco and Luigi Vena). May 2, 2016. LIUC Papers n. 305, February 2017 – Economia e Impresa, 83.

Available on SSRN: <https://ssrn.com/abstract=2773669> or <http://dx.doi.org/10.2139/ssrn.2773669>

Presented at “ICEEE 7th conference” organized by SIdE (Società Italiana di Econometria) at Università degli studi di Messina.

Presented at “ReLunch Seminar”, Università di Milano Bicocca.
R&R Empirical Finance.

Macroprudential Supervision and Systemic Risk: a comparative analysis of US and European experiences (with Fausto Pacicco and Luigi Vena) – working paper

Firms migration: a model to assess which are the critical factors that attract foreign investment at the micro-territorial level (with Luca Liminta and Massimiliano Serati) – working paper.

Presented at “8th Global Business Research Conference” – LIUC- Università Carlo Cattaneo, July 13th, 2017;

Presented at the conference: “55° riunione scientifica SIEDS”, Università degli studi dell’Insubria, Varese.

WORK IN PROGRESS

The European Credit Channel: Drivers and Asymmetries Between Core and Peripheral Countries of the Monetary Union (with Fausto Pacicco and Luigi Vena)

Spillovers of developed countries unconventional monetary policies on emerging markets: an assessment (with Fausto Pacicco and Luigi Vena)

The catalytic impact of infrastructures: a micro-territorial analysis of how Malpensa airport contributes to the economic development of the surrounding area (with Massimiliano Serati)

Do Universities Provide a Competitive Advantage to their Graduates? An Economic Analysis of Graduates Career Perspectives in Lombardy – (with Fausto Pacicco and Massimiliano Serati)

The BREXIT effect: how does the risk perception change? (with Fausto Pacicco and Luigi Vena)

ADDITIONAL INFORMATION

Conference and seminar presentations

- Speaker at the conference: “55° riunione scientifica SIEDS”, Università degli studi dell’Insubria, Varese. Paper presented: “Firms migration: a model to assess which are the critical factors that attract foreign investment at the micro-territorial level” (with Luca Liminta and Massimiliano Serati)
- Speaker at “Finest 2017, 5th Anniversary Conference”, LUM-Jean Monnet University in Trani, Italy. Paper presented: “Market Reactions to ECB Policy Innovations: A Cross-Country Analysis” (with Fausto Pacicco and Luigi Vena).
- Speaker at “8th Global Business Research Conference”, LIUC – Università Carlo Cattaneo in Castellanza, Italy. Paper presented: “Firms migration: a model to assess which are the critical factors that attract foreign investment at the micro-territorial level” (with Luca Liminta and Massimiliano Serati).
- Speaker at “ICEEE 7th Conference” organized by SIdE (Società Italiana di Econometria) at Università degli studi di Messina. Paper presented “Full Disclosure and Financial Stability: How Does the Market Digest the Transparency Shock?” (with Fausto Pacicco and Luigi Vena).
- Speaker at “ReLunch Seminar”, Università degli studi di Milano-Bicocca. Paper presented “Full Disclosure and Financial Stability: How Does the Market Digest the Transparency Shock?” (with Fausto Pacicco and Luigi Vena).

Awards

- LIUC University – School of Economics and Management 2017 Best paper award for Stress tests and asset quality reviews of banks: A policy announcement tool. (2017) Journal of Financial Stability, 32, 86-98. – (with Valter Lazzari and Luigi Vena).

Applied research

February 2018 Evaluation of the catalitic impact of Malpensa airport in year 2017
(with Massimiliano Serati).

- December 2017 The talents' map: from where it comes from where it lives, where it works. A study aimed at assessing the performance of Lombardy municipalities in forming and attracting high-skilled workers. Based on "100% Lombardia" database, with UbiBanca and PoliS-Lombardia
- July 2017 Firm drain – Firm gain: spurring local firm settlement. Measurement of the ability of Lombardy municipalities to attract firms settlement. Based on "100% Lombardia" database, with UbiBanca and PoliS-Lombardia
- January 2017 Evaluation of the catalitic impact of Malpensa airport in year 2016 (with Massimiliano Serati).
- Ottobre 2016 Generating value for people and local communities: 25 years of LIUC. (with Massimiliano Serati). Assessment of the economic impact at the territorial level exerted by LIUC - Università Cattaneo, both serving its role of "knowledge infrastructure" and in its function as a generator of highly qualified human capital.
- September 2015 Airport connectivity (con Massimiliano Serati): construction of connectivity indices relative to the infrastructures anaged by SEA (Malpensa and Linate airports), with the aim to measure how these two airports contribute in improving the overall regional connectivity performance.
- February 2014 - February 2016 Construction of the territorial indicators that build up the "100% Lombardia" database, a platform which aim is to support territorial analysis and local policy planning.
- April-June 2014 From Macroeconomic to industry specific scenarios: constructions and mechanics. (with Elisa Borghi, scientific supervision: Professor Rodolfo Helg and Professor Massimiliano Serati)

RESEARCH INTERESTS

Monetary policy, with a focus on the transmission mechanism and the credit channel; monetary policy asymmetries in the currency areas; Applied time-series macroeconometrics; Macroprudential supervision; Local drivers of firm location decisions; Firm migration.

LANGUAGES

Italian: mother tongue.

English: (level: C1 – fluent), BEC – higher and TOEFL certificates.

Spanish: Intermediate.

COMPUTER SKILLS

MatLab; Bloomberg; E-Views; STATA; LaTeX; Q-GIS, Office.

