

# Leonardo Melosi

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## Employment

- Senior Economist, Federal Reserve Bank of Chicago, September 2012- present.
- Assistant Professor of Economics, London Business School, September 2010 - August 2012.

## Short-Term Visiting Appointment

- Columbia University, January-February 2012.
- Northwestern University, Fall 2011.

## Education

- Ph.D. in Economics, University of Pennsylvania, 2010.
- MA in Economics, University of Pennsylvania, May 2008.
- DEA (equivalent to a 2-year MSc) in International Economics, HEI, Geneva (CH), May 2004.
- BA in Economics, *summa cum laude*, LUISS University, Rome (Italy), October 2001.

## Fellowships and Honors

- Houlton-Norman Fellow at the Bank of England, Summer 2011.
- University of Pennsylvania SAS Dissertation Completion Fellowship, 2009-2010.
- Bank of Italy's "Bonaldo Stringher" Scholarship, 2004-2005.
- CESIFIN – Alberto Predieri' s Scholarship 2002-2003.
- EU Erasmus-Program Fellowship for studying abroad (WHU-Koblenz, Germany), Fall 1999.

## Publications

- "Dormant Shocks and Fiscal Virtue", NBER Macroeconomics Annuals, 2013 (with F. Bianchi).

## Working Papers

- "Estimating Models with Information Frictions".
- "Methods for Computing Marginal Data Densities from the Gibbs Output", joint with C. Fuentes-Albero. *R&R Journal of Econometrics*.

- “Signaling Effects of Monetary Policy”.
- “Inflationary Sentiments and Monetary Policy Communication” (with F. Bianchi).
- “Modeling the Evolution of Public Expectations and Uncertainty” (with F. Bianchi)

### **Works in Progress**

- “Estimating Rational Inattention Models” (with B. Mackowiak).
- “Fitting Heterogeneous Agents Models to Panel Data Sets” (with J. Fernandez-Villaverde).
- “Modeling the Evolution of Public Expectations and Uncertainty” (with F. Bianchi).

### **Seminars and Conferences:**

- **Seminars:** Northwestern University (November, 2011), Federal Reserve Bank of Chicago (November, 2011), Bank of Portugal (January, 2011), ECB-Bundesbank/University of Frankfurt Joint Seminars (January, 2011), Federal Reserve Bank of Atlanta (April, 2010), London School of Economics (February 2010), University College of London (January 2010), London Business School (January 2010), University of California Los Angeles (January 2010), University of Pennsylvania (November 2009), Boston University (February 2010), Bocconi (February 2010), Pompeu Fabra (January 2010), EIEF (February 2010), Federal Reserve Board of Governors (January 2010), Federal Reserve Bank of Richmond (January 2010), Federal Reserve Bank of Dallas (January 2010), International Monetary Fund (January 2010), Bank of Italy (February 2010), LUISS University, Rome (April, 2008).
- **Conferences:** “Information, Beliefs and Economic Policy” (ECB, December 2011), Mid-year NBER Meeting (EFSF workgroup) on Methods and Applications for DSGE Models, Philadelphia (USA), October 2011. Annual Meeting of the Society for Economic Dynamics, Ghent (Belgium), July 2011. North American Meeting of Econometric Society, June 2011, “Information, Beliefs and Expectations in Macroeconomics” (CREI, May 2011), European Summer Meeting of the Econometric Society, Barcelona, August 23-27, 2009. Annual Meeting of the Society for Economic Dynamics, Istanbul (Turkey), July 2-4, 2009. 5<sup>th</sup> European Workshop in Macroeconomics, University of Mannheim, Germany, June 12-13 2009. North American Summer Meeting of the Econometric Society, Boston University, June 4-7, 2009. Macro Seminar, LUISS University, Rome, April 15, 2009. 23<sup>rd</sup> Meeting of the European Economic Association, Milan (Italy), August 2008. Midwest Macro Meetings 2008, May 2008.

**Referee Activities:** American Economic Review, Journal of the European Economic Association, Journal of Applied Econometrics, International Economic Review, the B.E. Journal of Macroeconomics, and the Economic Journal, International Journal of Forecasting.

**Professional Affiliation:** Econometric Society and American Economic Association.