Pablo Alberto Aguilar García

Contact details

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Professional Positions

-Economist, Banco de España, Macroeconomic Modelling Unit, Department of Economic Developments 11/2018-present.
-Economist, Banco de España, Financial Risks Department, 9/2016-11/2018.
-PhD intern, Directorate Macro-Prudential Policy and Financial Stability, European Central Bank 2015-2016.
-Research Assistant, Departamento de Teoría e Historia Económica, Universidad de Málaga, 2010-2011.

Education

-PhD., candidate in Economics (final defense 2021): Université Catholique de Louvain (UCL) joint with Universidad del País Vasco (UPV/EHU)
Supervisors: L. Pensieroso (UCL), J. Vázquez (UPV/EHU) and R. Wouters (NBB).
-M.A., in Economics (Research focus) with honours, Université Catholique de Louvain, 2013. Thesis advisor: Rafael Wouters (NBB)
-Msc., in Economics, Empirical applications and Policies, Universidad del País Vasco, 2012.
-Bsc., in Business Administration and Management, Universidad de Málaga, 2012.
-Bsc., in Economics, Universidad de Málaga, 2011.

Publications

- "An Estimated DSGE Model with Learning Based on Term Structure Information (with J. Vázquez) Macroeconomic Dynamics, 1-31, 2019.

Working Papers

- "The ECB monetary policy response to the COVID-19 crisis" (with O.Arce S.Hurtado, J. Martínez-Martín, G.Nuño and C.Thomas), Banco de España Ocasional Papers No. 2026, 2020.
- "Can news help measure economic sentiment? An application in COVID-19 times" (with C. Ghirelli, M.Pacce and A.Urtasun) Banco de España Working Paper No. 2027, 2020.
- "Quest for Robust Optimal Macroprudential Policy" (with S. Farh, E. Gerba and S. Hurtado) , Banco de España Working Paper No. 1916, 2019.

- “Term Structure and Real-Time learning” (with J. Vázquez), Banco de España Working Paper No. 1803, 2018.
- “An estimated DSGE model with learning based on term structure information”, (with J. Vázquez) 2017.
- “Borrower-based measures in the 3D model” (with S. Farh), 2017.

Work in Progress

- “Learning with ELMo” (with S.Hurtado)
- “Learning the hard way: expectations and the Great Depression” (with L. Pensieroso)

Fellowships and Honors

-Predoctoral scholarship from Universidad del País Vasco, 2013-2015.

-Collaboration-Fellowship, from the Ministerio de Educación y Ciencia, 2010-2011

Research Projects

- “Learning with Real-Time Data in a Medium-Scale DSGE Model”. Bank of Spain (researcher), 2016.
- “Business Cycle and Monetary Policy Analysis with Data Revisions”, Spanish Department of Economy and Innovation (researcher), 2014-2016.

Presentations in Seminars and Workshops

2019: Learning Seminar, Bank of Lithuania, Vilna. History Symposium and Fifth Banco de España Economic History Seminar (Banco de España-CEPR), Roda de Bará.

2018**:** Dynare Conference, 14th Conference, European Central Bank, Frankfurt. Seminar Bank of Belgium, Brussels. Seminar Banco de España, Madrid.

2017: Seminar Banco de España, Madrid. Conference on Real-Time data analysis and applications, Banco de España, Madrid.

2016: Doctoral Workshop, Louvain-la-Neuve. Thuit Workshop, Madrid.

2015: SAEe, November, Gerona. Dynare Conference, 11th Conference, National Bank of Belgium. European Economics and Finance Society, Brussels. Doctoral Workshop, Namur.

Spoken languages

-Spanish (native), English (fluent).

Computer Skills

- Matlab, Dynare, Stata, SAS, FAME, LaTex