

OMAR RACHEDI

Contact Information

Banco de España
Calle Alcalá 48
28014 Madrid, Spain

Web: <https://sites.google.com/site/omirachedi/>
Email: omar.rachedi@bde.es
Phone: +34 622 270 086

Academic Employment and Affiliations

Sep 2015 – Economist, Macroeconomic Studies Unit, Research Department, Banco de España

Education

2011 – 2015 Ph.D. in Economics, Universidad Carlos III de Madrid, Spain
Spring 2014 Visiting Ph.D. student, CEMFI, Madrid, Spain
2009 – 2011 Master in Economics, Universidad Carlos III de Madrid, Spain
2006 – 2007 M.Sc. in Economics, University of Pisa, Italy
2004 – 2006 B.A. in Economics, University of Pisa, Italy

Publications

True vs Spurious Long Memory. Some Theoretical Results and a Monte Carlo Comparison (with Arturo Leccadito and Giovanni Urga), *Econometric Reviews*, 34(4), 452-479, 2015

Working Papers

Portfolio Rebalancing and Asset Pricing with Heterogeneous Inattention
Financial Development, Default Rates and Credit Spreads (with Alessandro Peri)
The Calm Before the Storm: Time Varying Volatility and the Origins of Financial Crises

Work in Progress

What Explains the 2006-2007 Housing Bust?
Macroprudential Regulation and the Housing Market: The Case for Liquidity-Adjusted Loan-to-Value Ratios (with Iacopo Morchio)
Structural Transformation, Inflation Dynamics and Monetary Policy (with Alessandro Galesi)

Teaching Experience

Undergraduate Evaluation of Government Policy, Universidad Carlos III de Madrid (2012-2014)
Econometrics, Universidad Carlos III de Madrid (2009, 2013, 2014)
Economics of Education, Universidad Carlos III de Madrid (2012)
Microeconomics, Universidad Carlos III de Madrid (2011)
Time Series, Universidad Carlos III de Madrid (2010)

Graduate Macroeconomics, PhD Course, Universidad Carlos III de Madrid (2012-2013)
Mathematics, PhD Course, Universidad Carlos III de Madrid (2013)

Other Employment

- 2004-2012 Carabiniere (Military Policeman), Arma dei Carabinieri
Runner in the Athletics Team – 9 caps in the Italian National Team
- 2008 Risk Analyst, Deloitte Consulting, Milano

Conference Presentations and Invited Talks

- 2015 Banca d'Italia, University of Vienna, la Caixa Research, Banco de España, Ecole Polytechnique, Banque de France, Nova SBE, Catolica Lisbon SBE, European Central Bank, Queen's University, HEC Montreal, FGV-EPGE, Universidad del Rosario, World Congress of the Econometric Society (Montreal)
- 2014 CEMFI, Stockholm University, IE Business School, University of Konstanz, University of Miami School of Business, Universidad Carlos III de Madrid, European Winter Meeting of the Econometric Society (Madrid), SAEe (Palma de Mallorca), Conference Theory and Methods in Macroeconomics (Lausanne), Doctoral Workshop on Dynamic Macroeconomics (Strasbourg), World Finance Conference (Venice), Workshop on Dynamic Macroeconomics (Vigo), Doctoral Tutorial at the European Finance Association Conference (Lugano), Macro Banking and Finance Workshop (Rome), SAFE Asset Pricing Workshop (Frankfurt), Cologne Workshop in Macroeconomics (Cologne), Conference on Behavioral Aspects in Macroeconomics and Finance (Milan), XXII Finance Forum (Zaragoza), Workshop on Macroeconomic Dynamics (Rome), Paris December Finance Meeting (Paris)
- 2013 ESADE Business School, Universidad Carlos III de Madrid, XXI Finance Forum (Segovia)

Languages

Italia (native); English, Spanish (fluent)

Updated September 2015