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| CONTACT INFORMATION | European University Institute (EUI) Department of Economics Via delle Fontanelle 18 San Domenico di Fiesole 50014, Italy | +34 665 13 79 75 juan.castellanos@eui.eu https://jcaste94.github.io |
| RESEARCH INTERESTS | Macroeconomics, Time Series Econometrics, Heterogenous Agents, Monetary Policy, Household & Corporate Finance, and Computational Economics. | |
| EDUCATION | <p>European University Institute</p> <p>Ph.D. Candidate, Economics (expected 2025)</p> <ul style="list-style-type: none"> • Dissertation Topic: Essays in Dynamic Macroeconomics • Advisors: Russell W. Cooper (main), Ramon Marimon <p>M.Res. in Economics, 2019</p> <p>University of Pennsylvania</p> <p>Visiting Scholar, Department of Economics, 2020</p> <p>Universidad Carlos III de Madrid</p> <p>M.A., Economics, <i>magna cum laude</i>, 2017</p> <p>Universidad de León</p> <p>B.A., Economics, <i>summa cum laude</i>, 2016</p> | |
| WORKING PAPERS | <p>Indirect Inference: A Local Projection Approach (with Russell W. Cooper)</p> <p>The aggregate and distributional implications of credit shocks on housing and rental markets (with Andrew Hannon and Gonzalo Paz-Pardo)</p> | |
| WORK-IN-PROGRESS | <p>Monetary Policy Transmission in the UK Mortgage Market (with Stephen Millard and Alexandra Varadi)</p> | |
| PROFESSIONAL EXPERIENCE | <p>Summer 2023</p> <p>2021–2022</p> <p>2017–2018</p> | <p>Bank of England (BoE)</p> <ul style="list-style-type: none"> • Position: PhD Intern at the Macro-Financial Risk Division • Research topic: Housing and macro-prudential policy • Advisor: A. Varadi <p>European Central Bank (ECB)</p> <ul style="list-style-type: none"> • Position: PhD Trainee at the DGR – Monetary Policy Research • Research topic: Macroeconomic Modeling • Advisors: C. Mendicino, G. Paz-Pardo, S. Schmidt <p>Independent Authority for Fiscal Responsibility (AIReF)</p> <ul style="list-style-type: none"> • Position: Research Assistant at the Economic Analysis Division • Research topic: Sovereign Debt Sustainability • Advisor: Enrique Martin Quilis |

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| CONFERENCES & SEMINARS | 2024 | Theories and Methods in Macro (T2M), 6th QMUL Economics and Finance Workshop |
| | 2023 | Spanish Economic Association (SAEe), BoE FSSR Brownbag, BSE Summer Forum (Macroeconometrics and Policy Evaluation), Theories and Methods in Macro (T2M), LBS Transatlantic Doctoral Conference (TADC), EUI Macro Working Group |
| | 2022 | Spanish Economic Association (SAEe), ECB RCC5 Brownbag, EUI Macro Working Group |
| HONORS AND AWARDS | 2022 | Fundación Ramón Areces fellowship to present a paper at SAEe |
| | 2018–2022 | Ayuda Predoctoral Salvador de Madariaga, Spanish Ministry of Education |
| | 2019–2020 | “La Caixa” Foundation Postgraduate Fellowship |
| | 2017 | Partial Tuition Waiver, Universidad Carlos III de Madrid |
| | 2017 | Premio Extraordinario Fin de Carrera (for the most outstanding graduate in Economics). Awarded by Universidad de León |
| | 2016 | Premio al Mejor Expediente (for the highest GPA among graduates in Economics). Awarded by Ilustre Colegio de Economistas de León |
| | 2014–2015 | Erasmus+ Mobility Grant, Spanish Ministry of Education |
| TEACHING & RESEARCH EXPERIENCE | Spring 2023, Winter 2021 | Teaching Assistant for Prof. Cooper, Econometrics III, <i>Dynamics: Time Series and Simulation Based Estimators</i> |
| | Spring 2021 | Research Assistant for Prof. Cooper (EUI), <i>Models of Dynamic Labor Demand</i> |
| GRADUATE COURSEWORK | | <input type="checkbox"/> Time Series Models for Macroeconomic Analysis, Summer 2022, Prof. Gambetti <input type="checkbox"/> Fiscal and Monetary Interactions (audit), Spring 2021, Prof. Melosi <input type="checkbox"/> The Climate and the Economy (audit), Winter 2021, Prof. Hassler <input type="checkbox"/> Household Finance (audit), Fall 2020, Prof. Cooper & Prof. Bueren <input type="checkbox"/> Lessons from the 21st century crisis, Fall 2020, Prof. Marimon <input type="checkbox"/> Topics in Quantitative Macro, Spring 2020, Prof. Rios-Rull <input type="checkbox"/> Bayesian Macroeconometrics, Spring 2020, Prof. Schorfheide <input type="checkbox"/> Time Series Econometrics, Spring 2020, Prof. Diebold <input type="checkbox"/> Intro to Macro with Household Heterogeneity, Fall 2019, Prof. Krueger <input type="checkbox"/> Computational Methods for Economists, Fall 2019, Prof. Fernandez-Villaverde <input type="checkbox"/> Microeconometrics, Fall 2019, Prof. Todd <input type="checkbox"/> Macro-Finance and Policy Design, Spring 2019, Prof. Marimon |
| RELEVANT SKILLS | Languages: | English, Spanish (native), Italian (beginner), German (beginner) |
| | Programming: | Julia, Matlab, Dynare, R, L ^A T _E X |