

CONTACT INFORMATION	Bank of England 20 Moorgate London, EC2R 6DA, UK	juan.castellanos@bankofengland.co.uk https://jcaste94.github.io
EMPLOYMENT	2024 -	Research Economist, Bank of England Macro-Financial Risk Division, Financial Stability Strategy & Risk
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. in Economics, 2025</p> <ul style="list-style-type: none"> • Advisors: Russell W. Cooper (main), Ramon Marimon • External Committee: Martin Eichenbaum, Gianluca Violante <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. in Economics, <i>magna cum laude</i>, 2017</p> <p>Universidad de León</p> <p>B.A. in Economics, <i>summa cum laude</i>, 2016</p>	
WORKING PAPERS	<p><i>Local Projections vs. VARs for Structural Parameter Estimation</i></p> <p><i>The aggregate and distributional implications of credit shocks on housing and rental markets</i> (with Andrew Hannon and Gonzalo Paz-Pardo)</p> <p><i>The role of mortgage interest fixation periods for macro-prudential & monetary policies</i> (with Stephen Millard and Alexandra Varadi)</p>	
CONFERENCES & SEMINARS	2025	CNB Annual Conference, EABCN-BoE Conference, MMF Annual Conference (Reading), EEA Congress (Bordeaux), EUI Alumni Conference, EAYE Annual Meeting (London)
	2024	SED Winter Meeting (Buenos Aires), Bank of England (FSSR Brownbag), XXVII Workshop in Dynamic Macroeconomics (Vigo), 6th QMUL Economics and Finance Workshop, Bank of Spain (EFM Seminar), Theories and Methods in Macro (Amsterdam)

	2023	Spanish Economic Association (Salamanca), Bank of England (FSSR Brownbag), BSE Summer Forum (Macroeconometrics and Policy Evaluation), Theories and Methods in Macro (Paris), LBS Transatlantic Doctoral Conference, EUI (Macro Working Group)
	2022	Spanish Economic Association (Valencia), ECB (RCC5 Brownbag), EUI (Macro Working Group)
FELLOWSHIPS & AWARDS	2018–2022	“Salvador de Madariaga” Scholarship, Spanish Ministry of Science Innovation and Universities (4-year’s funding at the EUI)
	2019–2020	“La Caixa” Foundation Postgraduate Fellowship
	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
OTHER PROFESSIONAL EXPERIENCE	Summer 2023	Bank of England (BoE) <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
	2021– 2022	European Central Bank (ECB) <ul style="list-style-type: none"> • Position: PhD Trainee at DG Research • Research topic: Macroeconomic modeling • Advisors: C. Mendicino, G. Paz-Pardo, S. Schmidt
	2017–2018	Independent Authority for Fiscal Responsibility (AIReF) <ul style="list-style-type: none"> • Position: Research Assistant at the Economic Analysis Division • Research topic: Sovereign debt sustainability • Advisor: Enrique Martin Quilis
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>
RELEVANT SKILLS	Languages: Programming:	English, Spanish (native), Italian (beginner), German (beginner) Julia, Matlab, Dynare, R, L ^A T _E X