

Peter Paz

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🌐 Webpage

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Employment	Senior Economist, Bank of Spain, Macro-Financial Analysis and Monetary Policy Department 2023-present <i>Policy responsibilities: Management Communication, Forecasting & Modeling, Policy Analysis, Data & Reports, Institutional Coordination.</i>	
	Senior Economist, Bank of Spain, International Economics and Euro Area Department	2022
	Senior Economist, Central Bank of Peru, Macroeconomic Modelling Department	2009-2015
Education	PhD in Economics, New York University (NYU) Dissertation: "Essays in Macroeconomics and Finance" Committee: Jaroslav Borovicka, Simon Gilchrist, Ricardo Lagos	2015-2021
	MA in Economics, Instituto Tecnológico Autónomo de México (ITAM)	2013-2014
	BA in Economics, Universidad Nacional Mayor de San Marcos (UNMSM)	2004-2008
Research Fields	Macro-Finance, International, Monetary Economics, Banking, Applied Econometrics	
Working Papers	<ol style="list-style-type: none">"Navigating by Falling Stars: Monetary Policy with Fiscally Driven Natural Rates" with Rodolfo Campos, Jesus Fernández-Villaverde, Galo Nuño -<i>Working Paper 32219, NBER, 2024 (Revision requested at the Journal of Political Economy: Macroeconomics.)</i>"The Transmission of Monetary Policy to Credit Supply in the Euro Area" with Miguel Garcia-Posada, <i>Banco de España Working paper, No 2430, 2024</i> Featured in the Challenges for Monetary Policy Transmission in a Changing World (ChaMP) Research Network by the European System of Central Banks"Bank Capitalization Heterogeneity and Monetary Policy" <i>Banco de España Working paper, No 2234, 2022</i>"Open economy HA model for the EA with energy in consumption and production " with Rodolfo Campos and Rodrigo Peña (CEMFI) <i>In progress</i>"Dynamic Real Effects of Monetary Policy under loan riskiness types and bank profitability: Case of Spain" <i>In progress</i>	
Policy Papers	"The real income channel and contractionary devaluations in a heterogeneous agent model for Latin America" <i>Banco de España Article 2023/Q2 Article 02</i>	
Publications	"Economic Growth and Wage Stagnation in Peru: 1998-2002" with Carlos Urrutia <i>Review of Development Economics, Vol. 19(2), May 2015, pp. 328-345</i>	
Chapter in Books	"Economic Growth and Wage Stagnation in Peru: 1998-2002", with Carlos Urrutia. In: N. Céspedes, P. Lavado y N. Ramirez-Rondan (eds.), <i>Productividad en el Perú: Medición, Determinantes e Implicancias</i> . Lima: Fondo Editorial Universidad del Pacífico, 2016	
Awards, Grants, and Fellowships	Henry M. MacCracken Fellowship, New York University	2015
	Master's degree scholarship, ITAM	2013-2014
	Central Reserve Bank Award for outstanding performance in the summer course	2009
	Prima AFP National Academic Prize (awarded to the top 2 Economics students)	2009
	Ranked second place in a class of 303 students	2004-2009

Seminar and Conference Presentations (*scheduled)	University of Liverpool & CEPR Joint Workshop, Bank of Spain, Bank of Finland, Swiss National Bank, ECB*, SAEe 2024*	2024
	The Bank Lending Survey Annual Meeting (European Central Bank), Bank of Spain Monetary Policy Committee ad-hoc seminar on November (European Central Bank)	2023
	Bank of Spain, Central Bank of Peru	2022
	Richmond Fed, Bank of Canada, Bank of Lithuania	2021
	Annual alumni conference (ITAM)	2020
	5th NYU Econ PhD Alumni Conference poster session, Annual	2019
	NYU internal seminars (Macroeconomics)	2017-2020
	Workshops	Empirical Methods and Applications to Monetary Policy Transmission at Bank of Portugal
	Goethe Macro Training School Heterogeneous-Agent Macroeconomics	2024
	Bank of Portugal & National Bank of Belgium: ESCB ChaMP research network	2023
	Machine Learning for Textual and Unstructured Data at IESE	
	The Stone Center on Socio-Economic Inequality	2018
	NBER Summer Institute, Asset Pricing	2017
	MIT-FARFE Capital Market Research Workshop	2017
	Princeton Initiative: Macro Money and Finance	2017
Teaching Experience	Part-time lecturer, CUNEF Macroeconomics	2023
	Lecturer, XXVI PEU OSIPTEL Predictive Models in Time Series	Summer 2022
	Lecturer, Research Institute of Economics and Finance Microfoundations of Macroeconomics	Summer 2020
	Teaching Assistant, New York University Introduction to Macroeconomics, Prof. G McIntyre Intermediate Macroeconomics, Profs. G McIntyre, Mark Gertler, and Cary Leahey Adv. Macroeconomics (MBA), Profs. T. Sargent and L. Ljungqvist Money and Banking, Prof. J. Huston McCulloch Statistics, Prof. Timothy Roeper	2017-2020
	Teaching Assistant, ITAM Graduate Macroeconomics, Prof. Carlos Urrutia International Economics, Prof. Carlos Urrutia	2013-2014
Programming	Python, R, Stata, Matlab, LaTeX	
Languages	Spanish (native), English (advanced), Portuguese (basic)	
Citizenship	Spanish and Peruvian dual citizenship	
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