

## Jakob Grazzini

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CONTACT INFORMATION	Department of Economics and Management University of Pavia Via San Felice 5, 27100, Pavia, Italia	<i>E-mail:</i> jakobgrazzini(at)gmail.com <i>Internet:</i> www.jakob.altervista.org
PERSONAL INFORMATION	Born on 09/03/1982 in Rome.	
CURRENT POSITION	(December 2018 - present) Assistant Professor ( <i>Tipo B</i> ), Department of Economics and Management, University of Pavia	
QUALIFICATION	National Scientific Qualification (Abilitazione Scientifica Nazionale) - Associate Professor in SECS-P/01, 13/A1 Economics	
PAST POSITIONS	(September 2016 - December 2018) Assistant Professor ( <i>Tipo A</i> ), Department of Economics and Finance, Catholic University of Milan  (June 2012 - August 2016) Postdoctoral Fellow (Assegnista di Ricerca), Department of Economics and Finance, Catholic University of Milan	
OTHER AFFILIATIONS	(January 2015 - present) Complexity Lab in Economics, Catholic University of Milan (April 2016 - present) CESifo Research Network	
RESEARCH INTERESTS	Macroeconomics, Estimation of Agent-Based Models, Networks, Behavioral Economics.	
EDUCATION	March 2012, Ph.D., Economics (Economics & Complexity), University of Turin  April 2008, M.Sc., Economics, University of Rome Sapienza  September 2005, B.Sc., Economics, University of Rome Sapienza	
VISITING	02/2011 - 07/2011, <i>Visiting PhD Student</i> , Center for Nonlinear Dynamics in Economics and Finance, University of Amsterdam, Netherlands  10/2007 - 12/2007, <i>Visiting Student</i> , Centre for Research in Social Simulation, University of Surrey, UK	
TEACHING EXPERIENCE	Monetary Economics (undergraduate, in italian), Department of Economics and Management, University of Pavia (2019-2020, 2020-2021)  Macroeconomics (undergraduate, in italian), Department of Economics and Management, University of Pavia (2019-2020, 2020-2021)  Advanced Macroeconomics (graduate, in english), Department of Economics and Finance, Catholic University of Milan (2017-2018, 2018-2019, 2019-2020, 2020-2021)	

Growth Theory (PhD, in english), PhD in Economics - University of Milan and University of Pavia (April 2021)

Macroeconomics (undergraduate, in italian), Department of Economics and Finance, Catholic University of Milan (2016-2017, 2017-2018, 2018-2019)

Agent-Based Modeling Laboratory (PhD Course), Graduate School in Public Economics - DEFAP, Catholic University of Milan (March 2015, March 2016, March 2017, November 2017)

#### PUBLICATIONS

Jakob Grazzini and Domenico Massaro, 2021, Great Volatility, Great Moderation and Great Moderation Again, *Review of Economic Dynamics* (forthcoming)

Jakob Grazzini and Domenico Massaro, 2021, Dispersed Information, Social Networks and Aggregate Behavior, *Economic Inquiry*, Vol. 59 (3), pp. 1129-1148

Domenico Delli Gatti and Jakob Grazzini, 2020, Rising to the Challenge: Bayesian Estimation and Forecasting Techniques for Macroeconomic Agent-Based Models, *Journal of Economic Behavior and Organization*, Vol. 178, pp. 875-902

Alessandro Gobbi and Jakob Grazzini, 2019, A basic New Keynesian DSGE model with dispersed information: An agent-based approach, *Journal of Economic Behavior and Organization*, Vol. 157, pp. 101-116.

Tiziana Assenza, Paola Colzani, Domenico Delli Gatti and Jakob Grazzini, 2018, Does Fiscal Policy Matter? Tax and spend in a Macro ABM with capital and credit, *Industrial and Corporate Change*, Vol. 27 (6), pp. 1069-1090.

Tiziana Assenza, Alberto Cardaci, Domenico Delli Gatti, and Jakob Grazzini, 2018, Policy experiments in an agent-based model with credit networks, *Economics: The Open-Access, Open-Assessment E-Journal*, 12 (2018-47): 1-17.

Jakob Grazzini, Matteo Richiardi and Mike Tsionas, 2017, Bayesian estimation of agent-based models, *Journal of Economic Dynamics and Control*, 77, 26-47.

Jakob Grazzini and Matteo Richiardi, 2015, Estimation of ergodic agent-based models by simulated minimum distance, *Journal of Economic Dynamics and Control*, 51, 148-165.

Tiziana Assenza, Jakob Grazzini, Cars Hommes and Domenico Massaro, 2015, PQ strategies in monopolistic competition: Some insights from the lab, *Journal of Economic Dynamics and Control*, 50, 62-77 .

Tiziana Assenza, Domenico Delli Gatti and Jakob Grazzini, 2015, Emergent dynamics of a macroeconomic agent based model with capital and credit, *Journal of Economic Dynamics and Control*, 50, 5-28.

Jakob Grazzini, 2013, Information dissemination in an experimentally based agent-based stock market. *Journal of Economic Interaction and Coordination*, 8 (1), 179-209

Jakob Grazzini, 2012, Analysis of the emergent properties: stationarity and ergodicity, *Journal of Artificial Societies and Social Simulation* 15 (2) 7

#### EDITORIALS

Tiziana Assenza, Domenico Massaro and Jakob Grazzini, 2019, Editorial: Introduction to the Special Issue, *Journal of Economic Interaction and Coordination*, 14(3), pp. 431-436

- BOOK CHAPTERS    Jakob Grazzini, Matteo Richiardi and Lisa Sella, 2018. The Agent-Based Experiment (Chapter 7). In Domenico Delli Gatti, Giorgio Fagiolo, Mauro Gallegati, Matteo Richiardi and Alberto Russo (eds.), *Agent-Based Models in Economics. A Toolkit*. Cambridge University Press, Cambridge (ISBN 978-1-108-40004-6)
- Jakob Grazzini, Matteo Richiardi and Lisa Sella 2012. Small sample bias in MSM estimation of agent-based models. In: Teglio A., Alfarano S., Camacho-Cuena E., Ginés-Vilar M. (eds). *Managing Market Complexity. The Approach of Artificial Economics*. Springer, Berlin
- PRESENTATIONS    **Ventotene Workshop in Macroeconomics**, 16-18 September 2021, Ventotene, Italy  
AT CONFERENCES  
AND WORKSHOPS    **Workshop on the Economic Science with Heterogeneous Interacting Agents (WEHIA)** 2019, 24 - 26 June 2019, London, UK
- 6th Macro Banking and Finance Workshop**, 13-14 September 2018, Alghero, Italy
- 5th International Symposium in Computational Economics and Finance in Paris**, 12-14 April 2018, Paris, France
- Computing in Economics and Finance** 2017, 28-30 June 2017, New York, USA
- 4th Macro Banking and Finance Workshop**, 15-16 September 2016, Rome, Italy
- Computing in Economics and Finance** 2016, 26-28 June 2016, Bordeaux, France
- Hamburg Complexity Workshop**, 12-13 May 2016, Hamburg, Germany
- JAFEE20 International Conference**, 26-27 March 2016, Tokyo, Japan
- CESifo Area Conference on Macro, Money & International Finance** 2016, 26-27 February 2016, Munich, Germany
- 3rd Macro Banking and Finance Workshop**, 10-11 September 2015, Pavia, Italy
- Computing in Economics and Finance** 2015, 20-22 June 2015, Taipei, Taiwan
- Workshop on the Economic Science with Heterogeneous Interacting Agents (WEHIA)** 2015, 21-23 May 2015, Nice, France
- Computing in Economics and Finance** 2014, 22-24 June 2014, Oslo, Norway
- International Economic Association, Seventeenth World Congress**, 5-10 June 2014, Dead Sea, Jordan
- First Bordeaux Workshop on Agent-Based Macroeconomics**, 7-8 November 2013, Bordeaux, France
- Computing in Economics and Finance** 2013, 10-12 July 2013, Vancouver, Canada
- European Meeting on Applied Evolutionary Economics** 2013, 10-13 June 2013, Nice, France

**Eastern Economic Association** - NYC Computational Economics & Complexity Workshop 2013, 9-11 May 2013, New York, USA

INTERNATIONAL  
RESEARCH  
PROJECTS

**MACFINROBODS**. European Union, FP7- SSH Project. Grant Agreement No. 612796. Role: Researcher.

**RASTANEWS**. European Union, FP7-SSH Project. Grant Agreement No. 320278. Role: Researcher.

**CRISIS**. European Union, FP7 -ICT Project. Grant Agreement no.288501. Role: Researcher.

EDITORIAL  
ACTIVITIES

(September 2019 - present) Associate Editor of the International Journal of Microsimulation

Guest Editor of the Journal of Economic Interaction and Coordination, Vol. 14(3), September 2019.

AWARDS

**Unicredit Best Young Paper Award**, 2016. Received at the *4th Macro Banking and Finance Workshop* in Rome.

**Affiliation to the CESifo Research Network**, 2016. Nominated for the Distinguished CESifo Affiliate Award at the 2016 CESifo Area Conference on Macro, Money and International Finance.

REFEREE FOR

Journal of Economic Behavior and Organization, Journal of Economic Dynamics and Control, Macroeconomic Dynamics, Advances in Complex Systems, Journal of Artificial Societies and Social Simulation, Physica A, Journal of Economic Interaction and Coordination, Journal of Economic Surveys, Journal of Evolutionary Economics, Italian Journal of Economics.

ORGANIZATION OF  
INTERNATIONAL  
CONFERENCES  
AND SCHOOLS

Local co-organizers of the Online Winter School on Firm Heterogeneity in Macroeconomic Models. University of Pavia, 8-12 February 2021.

Local co-organizer of 18th Workshop on Macroeconomic Dynamics: Theory and Applications. University of Pavia, 20 December 2019.

Local co-organizer of the First Pavia Workshop on “Macroeconomics with Heterogeneous Agents”. University of Pavia, 24 September 2019.

Local co-organizer of the International Conference Computing in Economics and Finance (CEF), (Society for Computational Economics). Catholic University of Milan, 19-21 June 2018

Local co-organizer of the International Conference Workshop on Economics with Heterogeneous Interacting Agents (WEHIA), (Society for Economic Science with Heterogeneous Interacting Agents). Catholic University of Milan, 12-14 June 2017

OTHER SCIENTIFIC  
ACTIVITIES

Co-organizer of the Complexity Lab in Economics Seminar Series (2015-2019)

Member of the Scientific Committee of WEHIA 2018.

Member of the Scientific Committee of WEHIA 2017.

Member of the Scientific Committee of WEHIA 2015.

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