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Michele Lenza

Personal Details

Nationality	Italian
Place of Birth	Nocera Inferiore (Sa), Italy
Date of Birth	16/03/1975

Education

2000 - 2004	PhD in Economics and Statistics , Université Libre de Bruxelles. Estimated Dissertation Date: May – June 2004.
1999 - 2000	Master in Economics and Statistics , Université Libre de Bruxelles (Grande Distinction).
1993 - 1998	Laurea (B.A.) in Economia e Commercio (Economics) , Bocconi University, Milan. Dissertation: 17/04/1998 (110/110 cum laude). Golden medal for best graduates, academic year 1996 – 1997.

Working Papers

How does monetary policy affect asset prices? A theoretical analysis

First Draft (June 2001). Last Draft (May 2002)

The Feldstein – Horioka Fact

First Draft (November 2002). Last Draft (June 2003). Joint work with Domenico Giannone (ECARES)

How much information is enough? A Composite Leading Indicator for Inflation in the Euro Area

First Draft (January 2004)

Euro Area stock returns volatility and the links with the Business Cycle

Estimated First Draft (February 2004). Joint work with Jacopo Cimadomo (ECARES)

Articles

Ma la Gran Bretagna resta un'isola

Apulia, quarterly magazine, Banca Popolare Pugliese (1998), Vol. 3

Professional Experience

- 2000 - 2004 **Teaching Assistant**, Graduate Macroeconomics 1 (Philippe Weil, ECARES – ULB), Graduate Econometrics 2 (Lucrezia Reichlin, ECARES – ULB) and Seminaire d'Econometrie (Lucrezia Reichlin, ECARES – ULB).
- Fall 2003 **Internship, Euro Area Macroeconomic Developments Division. European Central Bank**, Frankfurt. Topic of the project: Composite Leading Indicators for Euro Area HICP.
- Summer 1998 **Adviser**, Finiter S.P.A., Rome (Italy); Gasmet Sud S.P.A., Battipaglia (SA, Italy)

Conferences and Workshops

- August 2003 “The Feldstein – Horioka Fact” **Summer meeting of the European Economic Association**, Stockholm. Speaker.
- December 2002 “The Feldstein – Horioka Fact” **CEPR Workshop** “Cities and Geography”, Paris. Speaker.
- January 2002 “How does monetary policy affect asset prices? A theoretical analysis” **Jamboree of the ENTER doctoral network**, Toulouse. Speaker.
- May 2003 “Exchange rates, equity prices and capital flows” Harald Hau (INSEAD) and Helene Rey (Princeton University). **Finance-sur-Seine Workshop**, “Recent developments in foreign exchange modelling”, Paris. Discussant.
- April 2002 “How can we use asset price movements to aid monetary policy?” Stephen Millard (UK Central Bank). **Bank of Finland/CEPR Workshop**, “Asset markets and monetary policy”, Helsinki. Discussant.
- January 2002 “Interest rate and inflation in monetary models with exogenous money growth rule” Stephen Auray (Toulouse University). **Jamboree of the ENTER doctoral network**, Toulouse. Discussant.

Languages

Italian (Native), English (Fluent), French (Fluent)

Referee

Revista Brasileira de Economia