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Luciana Juvenal—Economist

Joined the Bank Staff August 2008

Education Ph.D. Economics, University of Warwick, 2008
M.Sc. Economics, University College London, 2004
Licenciatura in Economics, Universidad de Buenos Aires, 2001

Areas of Interest International Economics, International Finance

Previous Experience

2004-2008 Teaching Assistant, University of Warwick
2007 Intern, International Monetary Fund
2006 Intern, European Central Bank
1999-2003 Teaching Assistant, University of Buenos Aires

Articles Published in Peer-Reviewed Journals

“Sources of Exchange Rate Fluctuations: Are They Real or Nominal?”
FORTHCOMING: *Journal of International Money and Finance*.

“Asset Prices, Exchange Rates and the Current Account” with Marcel Fratzscher and Lucio Sarno, *European Economic Review*, July 2010, 54(5), pp. 643-58.

“Threshold Adjustment in Deviations from the Law of One Price” with Mark P. Taylor, *Studies in Nonlinear Dynamics and Econometrics*, September 2008, 12(3), Article 8.

“Public Accounts and the Convertibility Crisis in Argentina” with Mario Damill and Roberto Frenkel, *Journal of Iberian and Latin American Studies*, 2004, 10(2).

Articles Published by the Federal Reserve Bank of St. Louis

“Mexico's *Oportunidades* Program Fails to Make the Grade in NYC” with Brett W. Fawley, Federal Reserve Bank of St. Louis *The Regional Economist*, July 2010, pp. 10-11.

“Reader Exchange: Why do consumer prices differ among NAFTA members?” Federal Reserve Bank of St. Louis *The Regional Economist*, January 2010, p. 23.

“Mexico’s Integration into NAFTA Markets: A View from Sectoral Real Exchange Rates” with Rodolphe Blavy, Federal Reserve Bank of St. Louis *Review*, September/October 2009, 91(5, Part 1), pp. 441-64.

Working Papers

“Speculation in the Oil Market” with Ivan Petrella, Federal Reserve Bank of St. Louis Working Paper 2011-027B, October 2011, Revised January 2012.

“Trade and Synchronization in a Multi-Country Economy” with Paulo Santos Monteiro, Federal Reserve Bank of St. Louis Working Paper 2010-038E, October 2010, Revised September 2011.

“Financial Integration, Globalization, Growth and Systemic Real Risk” with Gianni De Nicolò, Federal Reserve Bank of St. Louis Working Paper 2010-012D, April 2010, Revised October 2010.

“Sources of Exchange Rate Fluctuations: Are They Real or Nominal?” Federal Reserve Bank of St. Louis Working Paper 2009-040B, August 2009, Revised May 2010.

Conference Presentations

LACEA, 14th Annual Meeting, Universidad Torcuato Di Tella, October 2009.

WEAI, 84th Annual Meeting, Vancouver, June 2009.

13th International Conference on Macroeconomic Analysis and International Finance, University of Crete, Rethymno, May 2009.

LAMES, 13th Annual Meeting, IMPA, November 2008.

Applied Econometrics and Forecasting in Macroeconomics and Finance Workshop, Federal Reserve Bank of St. Louis, October 2008.

Midwest Econometrics Group Conference, University of Lawrence, October 2008.

System Committee on International Economics Analysis, Federal Reserve Board, October 2008.

WEF/ESRC Workshop on Incentive Governance and Global Finance, University of Warwick, July 2008.

Royal Economic Society, 3rd PhD Presentation Meeting, University College London, January 2008.

LACEA, 12th Annual Meeting, Universidad de Los Andes, October 2007.

39th Money Macro and Finance (MMF) Research Group Conference, University of Birmingham, September 2007.

European Economic Association, 22nd Annual Congress, Budapest, August 2007.

11th International Conference on Macroeconomic Analysis and International Finance, University of Crete, Rethymno, May 2007.

Royal Economic Society Annual Conference 2007, University of Warwick, April 2007.

1st ESRC Seminar Series: Nonlinear Economics and Finance Research Community, Keele University, February 2007.

38th Money Macro and Finance (MMF) Research Group Conference, University of York, September 2006.

3rd Leicester PhD Conference in Economics, University of Leicester, May 2006.

Seminar Presentations

2009-2010: Universidad de Chile

2007-2008: Trinity College Dublin, Bank of Spain, City University of New York, Federal Reserve Bank of St Louis, University of East Anglia, Federal Reserve Board, International Monetary Fund, Bank of England.

2005-2006: European Central Bank, University of Warwick.