

Danvee Floro

Institute of Statistics and Econometrics
Christian-Albrechts-Universität zu Kiel
Wilhelm-Seelig Platz 6/7, Olshausenstraße 40, 24118 Kiel
email: dfloro@stat-econ.uni-kiel.de

Education

- 10.2011- present PhD Candidate
University of Kiel, Germany
Research interests: Panel data econometrics, Time series
macroeconometrics, Empirical Macroeconomics, Monetary
Policy
- 08.2005- 12.2006 Master of Science in Economics (MSc)
University of Illinois at Urbana-Champaign, USA

Professional Affiliation

- 06.2014-present Research Assistant
for Prof. Dr. Matei Demestrescu
Institute of Statistics and Econometrics
- 08.2013- 06.2014 Research Assistant
for Prof. Dr. Michael Berlemann
Chair of Political Economy and Empirical Economics
Helmut-Schmidt University of the German Federal Ar-
med Forces
- 11.2012- present Student Research Assistant
Macroeconomic Policy under Market Imperfections Group
Kiel Institute for the World Economy (IfW)
- 02.2001- 10.2011 Economist
Monetary Policy Research Group
Department of Economic Research
Central Bank of the Philippines (BSP)
- 03.2009- 08.2009 Visiting Research Fellow
Bank for International Settlements (BIS)
Basel, Switzerland

04.2004- 07.2005 Research Assistant
International Monetary Fund (IMF)
Manila Resident Representative Office

Teaching Experience

2015 Master Seminar “Macroeconomic Imbalances in the Euro
Area WS 2014/2015
Prof. Dr. Maik. H. Wolters

2013 Master Seminar in Fiscal Stabilization Policy WS 2013/14
Prof. Dr. Maik H. Wolters

Work in Progress

October 2014 The Responsiveness of Monetary Policy to Financial Stress:
A Dynamic Panel Threshold Analysis, with J. Basilio and
B. van Roye

Selected Publications

2013 Can Forward Guidance be ambiguous yet effective?, with
Mewael Tesfaselassie
Kiel Institute Policy Brief No.65, October 2013

2009 Regional Inflation Persistence in the Philippines, with J.
Basilio, Central Bank Review, 2009
http://www.bsp.gov.ph/publications/regular_bsrev09.asp

2008 Quantifying the Inflation Expectations Channel in the
Philippines: Some Preliminary Evidence, with E. Glindro,
V. Bayangos and J. Basilio
BSP Working Paper Series, July 2008

Research papers

2010 Loan-loss Provisions and the Business Cycle: Does capi-
tal Matter? Evidence from the Philippine Banks
3rd Annual BIS Asian Research Network Conference Pa-
per, 25 March 2010
http://www.bis.org/arp/conf_100325/index.htm

2009 Modeling Regional Inflation Persistence in the Philippi-

nes, 2nd Annual BIS Asian Research Network Conference Paper, February 2009.

2008 Understanding the Dynamics of Inflation Expectations
BSP Quarterly Inflation Report, Q1 2008

Presentations

2015 2015 Bank of Thailand-BIS Annual Asian Research Network Workshop
Bangkok, Thailand

2014 15th IWH-CIREQ Macroeconometric Workshop: Identification and Causality in Macroeconometrics and Finance
Halle, Germany

2014 5th BSP International Research Conference
Presentation Title: The Responsiveness of monetary policy to financial stress: a dynamic panel threshold analysis

2010 3rd BIS Annual Research Workshop of the Asian Financial Markets and Institutions Network
Bank of Japan, Tokyo, Japan
Presentation title: Loan-loss Provisions and the Business Cycle: Does capital Matter? Evidence from Philippine Banks
Session Title: Financial Stability Network Workshop
Session 3: Macroprudential Regulation

2009 2nd BIS Annual Research Workshop of the Asian Financial Markets and Institutions Network
Central Bank of the Philippines
Presentation title: Modeling regional inflation persistence in the Philippines

Invited/Participated Conferences

2014 3rd Annual International Research Conference
Central Bank of the Philippines

2008 4th Centro de Estudios Monetarios Latinoamericanos (CEMLA), Meeting of Monetary Policy Advisors
Banco de Chile, Santiago, Chile

Short courses

- 2014 IfW Advanced Studies Program Course on “Monetary Policy: Theory and Practice”
by Prof. Volker Wieland, Goethe University of Frankfurt
- 2011 Southeast Asian Central Banks (SEACEN)/Bank of England/BSP Workshop on Dynamic Stochastic General Equilibrium (DSGE) Modeling and Econometric Techniques
- 2008 Dynamic Stochastic General Equilibrium Models for Monetary Policy, Bank of England, London, England
- 2008 IMF-Singapore Training Institute (STI) Course on Financial Programming and Policies, Singapore
- 2004 SEACEN Course on Macroeconomic Forecasting and Modeling, Bank of Korea, Seoul, Korea
- 2003 IMF-STI Course on Financial Market Analysis
IMF-STI Singapore
- IMF Internal Economic Training Course, “Economics of Exchange Rates”, Washington DC, USA
- IMF Course on Foreign Exchange Reserves Management, IMF-STI Singapore
- SEACEN Course on “Techniques of Inflation Projection”, Bank of Korea, Seoul, Korea
- Intensive Course on Regional Economic Surveillance
Asian Development Bank, Philippines

Programming Skills

RATS, STATA, R, Matlab, LaTeX

6. Mai 2015