

## INTERNSHIP DESCRIPTION

### Research Assistant in the Department of Economics and Finance on the research project: “The Anatomy of Monetary Policy Transmission through Financial Intermediaries”

#### 1. Institutional details

- Tutor name and email: Professor Paolo Varraso, [paolo.varraso@uniroma2.it](mailto:paolo.varraso@uniroma2.it)
- Economic fields: Macro-finance, Monetary and International Economics
- Internship start date (please indicate if flexible or not): January 2024, flexible
- Full-time/Part-time: Part-time

#### 2. Skills and Experience required

- Languages required: English
- Degree requirement: Enrollment in MSc Economics
- Skills required: knowledge of Stata and/or R, experience in managing micro-data, sound statistical knowledge, familiarity with MATLAB or Julia

#### 3. Job description: “The Anatomy of Monetary Policy Transmission through Financial Intermediaries”

- The objective of this research project is to understand how monetary policy propagates to the macroeconomy through banks and other financial intermediaries. The project will explore how heterogeneity in the banking sector affects the transmission of interest rate changes.
- The intern will be involved in collecting and analyzing bank-level data and monetary shocks, with the opportunity to contribute via coding or code checking in Stata (or R). The intern will potentially also be involved in theoretical work, complemented with simple coding in MATLAB or Julia.
- The intern will develop the following skills: improved data management skills, improved Stata or R coding for data analysis. Developed theoretical skills and improved the ability to write code in MATLAB or Julia.

**Please note:** The student must complete 150 internship hours over the course of at least three months and submit the Tutor's final evaluation document, questionnaires and timesheet at least 45 days prior to his/her graduation. Upon termination of the internship, the Tutor will be required to send immediate notice to Desk Imprese Economia Tor Vergata [deskimprese@economia.uniroma2.it](mailto:deskimprese@economia.uniroma2.it) with [msc\\_economics@economia.uniroma2.it](mailto:msc_economics@economia.uniroma2.it) in copy so the student may obtain credit recognition for the internship activity.