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## Selected Publications – Giovanni Pellegrino

Pellegrino, G., E. Castelnuovo, and G. Caggiano (2022): Uncertainty and Monetary Policy During the Great Recession, *International Economic Review*, forthcoming.

Pellegrino, G. (2021): Uncertainty and Monetary Policy in the US: A Journey in the Non-Linear Territory, *Economic Inquiry*, 59, 1106-1128.

Pellegrino, G., F. Ravenna and G. Züllig (2021): The Impact of Pessimistic Expectations and the Effects of COVID-19-Induced Uncertainty in the Euro Area, *Oxford Bulletin of Economics and Statistics*, 83, 841-869.

Castelnuovo, E., and G. Pellegrino (2018): Uncertainty-dependent Effects of Monetary Policy Shocks: A New Keynesian Interpretation, *Journal of Economic Dynamics and Control*, 93, 277-296.

Pellegrino, G. (2018): Uncertainty and the Real Effects of Monetary Policy Shocks in the Euro Area *Economics Letters*, 162, 177-181.

Caggiano, G., E. Castelnuovo, and G. Pellegrino (2017): Estimating the Real Effects of Uncertainty Shocks at the Zero Lower Bound, *European Economic Review*, 100, 257–272.