CONTACT INFORMATION

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RESEARCH INTERESTS

Economics, Econometrics, Bayesian Econometrics, Macro Econometrics, Energy Prices, Forecasting.

CURRENT POSITIONS

Postdoctoral researcher at University of Milan, Department of Economics, Management and Quantitative Methods, Milan, Italy (October 2024 – today).

EDUCATION

University of Milan, Department of Economics, Management and Quantitative Methods, Milan, Italy.
Ph.D. in Economics, *Doctor Europaeus* (10/2021 – 02/2025)
Thesis: *Nowcasting and forecast evaluation under large instabilities* – Advisors: F. Iacone & L. Rossini.

University of Rome *La Sapienza*, Roma, Italy.
M.Sc. in Actuarial and Financial Sciences, Department of Statistical Sciences (09/2018 – 05/2021).
Thesis: *Fundamentals and stock returns: an empirical analysis* — Advisor: B. Maggi.
B.Sc. in Statistical Sciences. Department of Statistical Sciences (09/2014 – 12/2017)
Thesis: *The pricing of Asian options* — Advisor: G. Castellani.

Liceo Classico Benedetto da Norcia, Roma, Italy.

PUBLICATIONS

Working papers:

3. Viselli A. (2024). *Nowcast combinations in the presence of instability.*
2. Ravazzolo F., Rossini L., and Viselli A. (2024). *Modeling European Electricity Market Integration during turbulent times.*
1. Iacone F., Rossini L., and Viselli A. (2024). *Comparing predictive ability in presence of instability over a very short time* arXiv:2405.11954 – Submitted.

FUNDING & AWARDS

Research fellowship from University of Milan, €29K (2024-2025) — Ph.D. Scholarship, €46K (2024).

VISITING PERIODS

Visiting Ph.D. Student at Department of Data Science, BI Norwegian Business School, Oslo, Norway (08/2023 – 01/2024) — Visiting Ph.D. Student at Bocconi University, Milan, Italy (04/2023 – 05/2023).

TEACHING EXPERIENCE

Teaching assistance:

Bayesian learning and Monte Carlo simulations, School of industrial and information engineering, Milan Politecnico, Milan, Italy — *Mathematics*, Department of Economics, Management, and Quantitative Methods, University of Milan, Milan, Italy — *Programming with Matlab*, Department of Economics, Management, and Quantitative Methods, University of Milan, Milan, Italy — *Econometrics*, Department of Economics and Management, University of Pavia, Pavia, Italy.

SEMINARS & PRESENTATIONS

Seminars:

BI Norwegian Business School, Oslo, Norway, November 22, 2023 — BI Norwegian Business School, Oslo, Norway, November 29, 2024 — Fondazione Eni Enrico Mattei (FEEM), Milan, Italy (28/03/23).

Invited[i] and contributed[c] presentations, and posters[p]:

Applied Macroeconomics in a Changing World[p], Oslo, Norway (11-12/09/25) — 13th Annual Conference of the International Association for Applied Econometrics (IAAE)[c], Torino, Italia (25-27/06/25) — 15th RCEA Bayesian Econometrics Workshop[c], Las Palmas de Gran Canaria, Spain (9-10/06/25) — 3rd Vienna Workshop on Economic Forecasting 2025[c], Vienna, Austria (5-6/06/25) — 11th Italian Congress of Econometrics and Empirical Economics[c], Palermo, Italy (29-31/05/25) — 3rd University of East Anglia Time Series Workshop[i], Norwich, United Kingdom (22-23/05/24) — 1st Junior Milan Time Series Workshop[c], Milan, Italy — 4th Dolomiti Macro Meeting[i], Castelrotto, Italy (16-18/06/24) — 28th European Association of Young Economists[c], Paris, France (24/05/24) — Virtual Workshop for Junior Researchers in Time Series (online)[c] (18/04/24) — 31st Symposium of the Society for Nonlinear Dynamics & Econometrics[c], (21/03/24), Padova, Italy.

Service to Profession

Organization of scientific events:

Member of the Organizing and Scientific Committee of the 1st Junior Milan Time Series Workshop (Junior MITSS) at University of Milan, Italy (March 31, 2025) – Member of the Organizing and Scientific Committee of the 1st Milan Ph.D. Economics Workshop (henceforth MEW) at University of Milan, Italy (June 28, 2023), of the 2nd MEW at Bicocca University, Milan, Italy (September 16, 2024).

Referee service:

Annals of Applied Statistics — Spatial Economic Analysis — Bulletin of Economic Research.

Languages & Computer Skills

Italian (mother tongue) — *English* (Fluent)

Matlab, R, Python, LaTeX, Stata, GRETL, SPSS, Virtual Studio Code, Microsoft Office.

References

Fabrizio Iacone – *Full Professor*
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Luca Rossini – *Associate Professor*
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