CONTACT
INFORMATION

Department of Economics, Management
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RESEARCH
INTERESTS

Nowcasting, Forecasting, Forecast Evaluation, Time Series Econometrics,
Bayesian Econometrics, Energy Econometrics.

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.

Candidate Ph.D. and Doctor Europaeus in Economics. (10/2021 – today).

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:

2. Ravazzolo F., Rossini L., and Viselli A. (2024). *Integration of European electricity markets in a reverse mixed-frequency panel.*
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:

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

Invited[i] and contributed[c] presentations:

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 Scientific Commitee of the 1st Milan Ph.D. Economics Workshop (henceforth MEW) at the University of Milan, Milan, Italy (AY 2022/23), of the 2nd MEW at Bicocca University, Milan, Italy (AY

2023/24).

Referee service:

PLOS ONE — Spatial Economic Analysis.

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*
DEMM, University of Milan
Via Conservatorio, 7, 20122 Milano, Italy
E-mail address: fabrizio.iacone@unimi.it

Luca Rossini – *Associate Professor*
DEMM, University of Milan
Via Conservatorio, 7, 20122 Milano, Italy
E-mail address: luca.rossini@unimi.it

Francesco Ravazzolo – *Full Professor*
Dep. of Economics, Free University of Bozen
Piazza Università 1, 39100 Bozen - Italy
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