Andrea Pasqualini

Date of Birth: 20 Oct 1990
Gender: Male
Citizenship: Italian

Email: andrea.pasqualini@phd.unibocconi.it
Skype: andrea.pasqualini90
Phone: +39 02 5836 5192
Mobile: +39 340 692 4644

Education

Sep 2015 – Present
Ph.D. in Economics
Bocconi University, Milan (Italy)
Majors: Econometrics, Macroeconomics

Sep 2012 – Oct 2014
M.Sc. in Economics (*Summa cum Laude*)
Ca' Foscari University, Venice (Italy)
Main Fields: Macroeconomics, Time Series Analysis

Sep 2009 – Jul 2012
B. in Economics and Business
Ca' Foscari University, Venice (Italy)
Main Fields: Microeconomics, Management

Research Interests

Quantitative Macroeconomics, DSGE estimation, Time Series Econometrics, Bayesian Macroeconometrics, Computational Methods in Economics.

Working Experience

Mar 2017 – May 2017
Research Assistant (prof. Tom Schmitz)
Data retrieval and cleaning. Developed and deployed Python code for web scraping and matching data across various datasets.
Bocconi University, Milan (Italy)

Feb 2015 – Jul 2015
Research Assistant (prof. Guido M. Mantovani)
Data retrieval, coding, cleaning and maintenance, as well as tuned econometric models. Developed and deployed R code for procedure automatization.
Ca' Foscari University, Venice (Italy)

Teaching Experience

Feb 2017 – Present
Teaching Assistant (Introductory Macroeconomics – B.)
Bocconi University, Milan (Italy)

Sep 2016 – Jan 2017
Teaching Assistant (Monetary Economics – B.)
Bocconi University, Milan (Italy)

Sep 2016 – Jan 2017
Teaching Assistant (Economic Policy – B.)
Bocconi University, Milan (Italy)

Sep 2014 – Jan 2015	**Teaching Assistant** (Probability Theory – B.) *Ca' Foscari University, Venice (Italy)*
Sep 2014 – Jan 2015	**Teaching Assistant** (Introductory Mathematics – B.) *Ca' Foscari University, Venice (Italy)*
Aug 2013 – Jan 2014	**Teaching Assistant** (Advanced Mathematics – M.Sc.) *Ca' Foscari University, Venice (Italy)*
Apr 2013 – Sep 2013	**Teaching Assistant** (Introductory Mathematics – B.) *Ca' Foscari University, Venice (Italy)*

Awards

May 2015	"Guido Cazzavillan" Award (best Master Thesis in Economics) *Ca' Foscari University, Venice (Italy)*

Publications

Billio, M., R. Casarin, M. Costola, A. Pasqualini (2016). "An Entropy-Based Early Warning Indicator for Systemic Risk." *Journal of International Financial Markets, Institutions and Money*, 45, 42-59 (DOI: 10.1016/j.intfin.2016.05.008)

Skills and Languages

Matlab	expert	Italian	mothertongue
Python (Numpy, Scipy, etc.)	expert	English	fluent
R	advanced	German	beginner
LaTeX	advanced		
Microsoft Office	advanced		
Stata / Mata	beginner		