

Andrea Pasqualini

Date of Birth:	20 Oct 1990	Email:	andrea.pasqualini@phd.unibocconi.it
Gender:	Male	Skype:	andrea.pasqualini90
Citizenship:	Italian	Phone:	+39 02 5836 5192
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Education

Sep 2015 – Present	Ph.D. in Economics <i>Bocconi University, Milan (Italy)</i> Majors: Econometrics, Macroeconomics
Sep 2012 – Oct 2014	M.Sc. in Economics (<i>Summa cum Laude</i>) <i>Ca' Foscari University, Venice (Italy)</i> Main Fields: Macroeconomics, Time Series Analysis
Sep 2009 – Jul 2012	B. in Economics and Business <i>Ca' Foscari University, Venice (Italy)</i> Main Fields: Microeconomics, Management

Research Interests

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

Working Experience

Mar 2017 – Present	Research Assistant (prof. Tom Schmitz) Data recovery and cleaning. Developed and deployed Python code for web scraping and matching data across various datasets. <i>Bocconi University, Milan (Italy)</i>
Feb 2015 – Jul 2015	Research Assistant (prof. Guido M. Mantovani) Data recovery, coding, cleaning and maintenance, as well as tuned econometric models. Developed and deployed R code for procedure automatization. <i>Ca' Foscari University, Venice (Italy)</i>

Teaching Experience

Feb 2017 – Present	Teaching Assistant (Introductory Macroeconomics – B.) <i>Bocconi University, Milan (Italy)</i>
Sep 2016 – Jan 2017	Teaching Assistant (Monetary Economics – B.) <i>Bocconi University, Milan (Italy)</i>
Sep 2016 – Jan 2017	Teaching Assistant (Economic Policy – B.) <i>Bocconi University, Milan (Italy)</i>

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

Awards

May 2015	“Guido Cazzavillan” Award (best Master Thesis in Economics) <i>Ca' Foscari University, Venice (Italy)</i>
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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](https://doi.org/10.1016/j.intfin.2016.05.008))

Skills and Languages

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