Gian Luca Vriz





Personal Details

Date of Birth: March 12^{th}

Place of Birth: Tolmezzo (UD), Italy

Nationality: Italian

Contact Information

University of Padova Department of Statistics via Cesare Battisti, 241-243 35121 Padova, Italy e-mail: gianluca.vriz@studenti.unipd.it

Current Position

Since January 2022

Ph.D. Student in Statistical Sciences, University of Padova

Thesis title: Climate Change and Asset Pricing

Supervisor: Prof. Luigi Grossi

Research interests

- Assessment of climate change-related risk
- Deep and machine learning models in time series forecasting
- Advanced econometrics for macroeconomic analysis
- Asset pricing models
- Game theory of competitive strategy

Education

September 2019 - July 2021

Master degree in Economics

University of Udine, Department of Economics and Statistics

Title of dissertation: "SARS-CoV-2 and the elderly population: an econometric analysis of

one year of Covid-19 in Friuli Venezia Giulia."

Supervisor: Prof. Laura Rizzi Final mark: 110/110 cum Laude

September 2019 - July 2021

Master degree in Political and Empirical Economics

University of Graz, Department of Economics

Double degree

September 2016 - July 2019

Bachelor degree in Economics

University of Udine, Department of Economics and Statistics

Title of dissertation: "Statistical Analyses in Economics and Marketing."

Supervisor: Prof. Luca Grassetti Final mark: 110/110 cum Laude

Visiting periods

January 2024 - May 2024

Visiting Fellow

Centre for Business, Climate Change, and Sustainability (B-CCaS)

Edinburgh, United Kingdom Director: Prof. Luca Taschini

September 2020 - February 2021

Erasmus+ programme

University of Graz Graz, Austria

Coordinator: Prof. Christoph Kuzmics

Certifications

November 2021

Course name: C1-Advanced

Platform: EF Standard English Test

June 2020

Course name: First Certificate in English (FCE) Organizing Institution: University of Udine

July 2016

Course name: Preliminary English Test (PET) Organizing Institution: University of Cambridge

Work or academic experience

January 2022 - Present

Academic Representative (Doctoral Reps) at the University of Padova

March 2023 - October 2023

Research assistant at Prometeia s.p.a. (Bologna, Italy)

Research project: "Risk Integration in Climate Stress Testing and Scenario Analysis."

Supervisor: Prof. Tiziano Bellini

October 2019 - July 2021

Tutor of Economics and Statistics at the University of Udine

Awards and Scholarship

January 2022

Ph.D. scholarship (3 years), University of Padova

September 2020

Best graduate student at the University of Udine with the Bachelor's degree in Economics (L-33) for the 2018/2019 Academic Year

Computer skills

- Advanced knowledge of the Internet, proficiency in Microsoft applications, various e-mail programs, and in PC hardware management
- Statistical software (R and STATA)
- LaTeX
- Computer-Aided Design (CAD)
- CSS (Cascading Style Sheets)
- Git
- Python

Language skills

• Italian: native

• English: fluent

• German: basic

Publications

Articles in journals

• Vriz G.L. (2023). "I rischi nascosti della crisi climatica sul sistema finanziario". Etica per le professioni 1/2023, 67–73, ISBN 979-12-80842-35-0.

Book of abstracts

• Vriz G.L., Grossi L., (2023). "Green bubbles: A novel paradigm of detection and propagation". In Programme and Abstracts of the 17th International Conference on Computational and Financial Econometrics, Econometrics and Statistics (EcoSta), 83-84, ISBN 978-9925-7812-7-0.

Books/Book chapters

• Taschini L., Vriz G.L., (2024). "Securing the UK's Renewable Future: Addressing CBAM Challenges". In Accelerating Transition: Climate Finance Policies to Prioritize in the First 100 Days, King's College London, 86-88.

Conference presentations

- Vriz G. L., Cojoianu T., Taschini L., and Fischer C. (2024), The Impact of EU Carbon Border Adjustment Mechanism Evidence from EU-India Complex Supply Chains. 1st International Workshop on Economic Complexity and Macroeconomic Dynamics, Valencia, Spain.
- Vriz G. L., Bellini T. (2024), Stochastic Climate Change Scenarios and Forecasts: A GDP analysis to credit risk losses. 12th Mannheim Conference on Energy and the Environment, ZEW Centre for European Economic Research, Germany
- Vriz G. L., Grossi L. (2023), Green bubbles: A novel paradigm of detection and propagation. 17th International Conference on Computational and Financial Econometrics (CFE), Berlin, Germany
- Vriz G. L., Grossi L. (2023), Green Bubbles detection and propagation in the energy market. 12th International Ruhr Energy Conference (INREC), Essen, Germany

Other Interests

- Synthetic data generation processes
- Models of political economy
- Survival analysis
- Advanced macroeconomic theory

Supervisors

Prof. Luca Grassetti

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Prof. Laura Rizzi

Institution: University of Udine Address: Via Tomadini, 30/a, Udine

e-mail: laura.rizzi@uniud.it

Prof. Luigi Grossi

Institution: University of Parma Address: P. Area delle Scienze, 59, Parma

e-mail: luigi.grossi@unipd.it

Prof. Tiziano Bellini

Institution: University of Bologna Address: Via Belle Arti, 41, Bologna e-mail: tiziano.bellini@unibo.it

Date: October 19, 2024 Signature: Gian Luca Vriz