Gian Luca Vriz

CURRICULUM VITAE

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
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Current position

Since January 2022
Ph.D. Student in Statistical Sciences, University of Padova
Topic: 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 analysis
- Advanced econometric methodologies
- Asset pricing models

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

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

March 2022 – Present
Academic Representative (Doctoral Reps) at the University of Padova

March 2023 – October 2023
Research internship at Prometeia s.p.a. (Bologna, Italy)
Research project: “Risk Integration in Climate Stress Testing and Scenario Analysis”
Supervisor: Dott. Tiziano Bellini

October 2019 – July 2021
Tutor in the Department of Economics and Statistics, 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 a 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**

Dissemination of results

- Taschini L., Vriz G.L., Burke J. (2024). "*What is the effect of border carbon adjustments on Britain's electricity flows?*". Grantham Research Institute on Climate Change and the Environment, London School of Economics

- 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

Working papers

- Vriz, G. L., and Grossi, L (2024). "*Green bubbles: a four-stage paradigm for detection and propagation*". arXiv preprint **arXiv:2410.06564**

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 bubble, 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

Date: November 1, 2024

Signature: Gian Luca Vriz