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 Coordinator: 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

02/09/2020

Best graduate student at the University of Udine in 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". CFE-CMStatistics 2023, 2023, 83-84, ISBN 978-9925-7812-7-0.

Short papers

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

- 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
- Vriz G. L., Rizzi L., Grassetti L., Gobbato M., Burba I., Clagnan E. (2021). Covid-19 hospitalizations of the elderly in FVG: an econometric analysis of one year of Covid-19 impact. Active and Assisted Living (AAL) FORUM 2021 Workshop, Trieste, Italy

Other Interests

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

Supervisors

Prof. Luca Grassetti

Institution: University of Udine

Address: Via Tomadini, 30/a, 33100, Udine

Phone: +39 (0432) 24 9592 e-mail: luca.grassetti@uniud.it

Prof. Laura Rizzi

Institution: University of Udine

Address: Via Tomadini, 30/a, 33100, Udine

Phone: +39 (0432) 249586 e-mail: laura.rizzi@uniud.it

Prof. Luigi Grossi

Institution: University of Parma

Address: Parco Area delle Scienze, 59, 43124

Parma

e-mail: luigi.grossi@unipd.it

Prof. Tiziano Bellini

Institution: University of Bologna

Address: Via Belle Arti, 41, 40126, Bologna

Phone: +39 (0375) 80351 e-mail: tiziano.bellini@unibo.it

Date: August 21, 2024 Signature: Gian Luca Vriz