Alessandro Celani

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Present and past positions

Postodoctoral Researcher — **Örebro University**, Örebro (SE)
Sep 2024 - Current

Research Fellow — **Polytechnic University of Milan**, Milan (IT)
Project: Inflation, causes and consequences. *Superviror*: Prof. Anna Florio.
Feb 2024 - Aug 2024

Research Intern — **Dutch Central Bank**, Amsterdam (NL)
Activities: Research and policy. *Supervirors*: Prof. Guido Ascari, Dr. Paolo Bonomolo.
Mar 2023 - Dec 2023

Education

PhD in Economics — **Marche Polytechnic University**, Ancona (IT)
Thesis: Multidimensional time series models for economics and finance. *Supervirors*: Prof. Marias Cristina Recchioni, Prof. Paolo Giudici
Oct 2019 - Jun 2023

MSc in Economics and Finance — **Marche Polytechnic University**, Ancona (IT)
Thesis: A behavioral model for asset pricing. *Supervirors*: Prof. Marias Cristina Recchioni, Prof. Giulio Palomba
Oct 2016 - Mar 2019

BSc in Economics — **Marche Polytechnic University**, Ancona (IT)
Oct 2013 - Oct 2016

Visiting positions

Research Visiting — **School of Statistics, University of Minnesota**, (USA)
Supervisor: Prof. Galin Jones.
Feb 2022 - Jun 2022

Research Visiting — **University of Pavia**, (IT)
Supervisor: Prof. Paolo Giudici.
Sep 2021 - Jan 2022

Teaching Experience

Programming for Economics and Finance, MSc — **Örebro University**, (SE)
AY 2025/2026

Econometrics and Statistics, MSc — **Örebro University**, (SE)
AY 2024/2025

TA in Statistics (SECS-S/01), BSc — **Polytechnic Marche University**, (IT)
Supervisor: Prof. Maria Cristina Recchioni — AY 2020/2021

Revised, Submitted and Working Papers

1. Ascari, G. and Bonomolo, P. and Celani, A. (2025). The Macroeconomic Effects of Inflation Expectations: The Distributions Matters. *CEPR DP 18937* (Submitted).
2. Celani A., and Pedini L. (2025). Moderate Time Varying Parameter VARs.

Publications - Journal Articles

1. Celani, A. and Pagnottoni, P. and Jones, G. L. (2024). Bayesian Variable Selection for Matrix Autoregressive Models. *Statistics and Computing, 34(2)*, 91.
   DOI: `https://doi.org/10.1007/s11222-024-10402-y`.
2. Celani, A., Cerchiello, P. and Pagnottoni, P. (2024). The Topological Structure of Panel Variance Decomposition Networks. *Journal of Financial Stability, 71*, 101222.
   DOI: `https://doi.org/10.1016/j.jfs.2024.101222`.
3. Celani, A., Pagnottoni, P. (2022). Matrix Autoregessive Models: Generalization and Bayesian Estimation. *Studies in Nonlinear Dynamics and Econometrics, 28(2)*, 227-248.
   DOI: `https://doi.org/10.1515/snde-2022-0093`.
4. Celani, A., Giudici P. (2021). Endemic-Epidemic Models to Understand Covid-19 Spatio-Temporal Evolution. *Spatial Statistics 49*, 100528.
   DOI: `https://doi.org/10.1016/j.spasta.2021.100528`.

Work in progress

1. Sectoral Price Distribution Dynamics, with Guido Ascari, Paolo Bonomolo and Maximilian Schröder
2. Clustering Heterogeneous VARs.
3. Bayesian Time Varying Local Projections, with Igor F. B. Martins.

Conference talks

2025 “Workshop on Heterogeneous Macro Expectations”, Nuremberg (Germany).

2025 “31st international conference on Computing in Economics and Finance (CEF)”, University of Chile (Chile).

2025 “15th Rimini Bayesian Econometrics workshop”, Universidad del Atlantico Medio (Spain).

2025 “3rd UEA Time Series Workshop”, University of East Anglia (UK).

2024 “1st Cam-Risk Conference”, University of Pavia (Italy).

2024 “European Seminar on Bayesian Ecoometrics (ESOBE)”, Örebro University (Sweden).

2023 “16th Conference on Computational and Methodological Statistics”, HTW Berlin (Germany).

2023 “Research Seminar”, Dutch Central Bank (Netherlands).

2022 “51th Meeting of the Italian Statistical Society”, University of Campania (Italy), Invited Plenary Session.

2022 “46th Conference of the Association for Mathematics Applied to Social and Economic Sciences”, University of Palermo (Italy).

2021 “4th Conference on Financial Stability”, Banco de México, CEMLA, Bank of Canada, University of Zürich and Journal of Financial Stability, Mexico City (Mexico).

2021 “Franco-German Doctoral Seminar within the HERMES University Network”, University of Pavia (Italy).

Other experiences

Summer Schools

2022 ”Università Politecnica delle Marche” Summer School on ”Agent-Based Stock-Flow Consistent (AB-SFC) modelling”

2021 Sep 2021 - ”Società Italiana di Econometria” (SIdE) Summer School on ”Bayesian Methods in Economics and Finance”

2021 Jun 2021 - ”Società Italiana di Econometria” (SIdE) Summer School on ”Network Econometrics”

Languages

- **Italian** - Mother tongue
- **English** - Advanced

Digital Competences

- Very good knowledge of the following statistical/econometric software: Matlab, R, Python, Gretl
- Good command of office suite (word processor, spread sheet, presentation software) and LaTeX