Andrea De Polis

Personal Data

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Current Position

2022- ECONOMIST
Research Department, **Fulcrum Asset Management**

Professional Experience

May 2023 VISITING
Macro Research Group, **Federal Reserve Bank of Chicago**

2022 Ph.D. RESEARCH ASSISTANT
DG-Research, **European Central Bank**

2021 SENIOR ECONOMIST
Now-Casting Economic, Ltd

2018 RESEARCH INTERN
Monetary Policy and Economic Outlook directorate, **Bank of Italy**

Education

2017-Present Ph.D. in FINANCE AND ECONOMETRICS
Warwick Business School, Warwick University
Monetary Policy and Forecasting Research Group
Supervisors: Prof. Ana Galvao and Prof. Ivan Petrella

2015-2017 MASTER OF SCIENCE IN ECONOMICS, Cum laude
Tor Vergata University of Rome

2012-2014 UNDERGRADUATE DEGREE IN ECONOMICS
Roma Tre University

Research Interests

Applied Macro-finance, Non-linear and Non-Gaussian Time Series, Forecasting

Financial Econometrics, Asset Pricing

Research

Modeling and Forecasting Macroeconomic Downside Risk, CEPR Discussion Paper 15109, with Davide Delle Monache (Banca d'Italia) and Ivan Petrella (University of Warwick)

Exchange Rate Dynamics and Unconventional Monetary Policies: it's all in the shadows, Bank of Italy Temi di Discussione (Working Paper) No.1231, with Mario Pietrunti (Banca d'Italia)

Taming Momentum Crashes, with Daniele Bianchi (Queen Mary University) and Ivan Petrella (University of Warwick)

The Ever-Changing Challenges to Price Stability, with Leonardo Melosi (FRB Chicago) and Ivan Petrella (University of Warwick)

Presentations

2019: 13th International Conference on Computational and Financial Econometrics (University of London).

2020: University of Warwick, 28th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics (Zagreb University), University of Cyprus, Conference on Real-Time Data Analysis, Methods and Applications (FRB Philadelphia), 2nd Vienna Workshop on Economic Forecasting 2020 (IHS), EC2 confecerence (CREST & ESSEC).

2021: Warwick Business School, Economics Statistics Center of Excellence, International Association for Applied Econometrics (Erasmus School of Economics), 7th RCEA Time Series Workshop, International Symposium of Forecasters, 11th RCEA Money, Macro and Finance Conference, NBER-NSF SBIES (University of St. Louis), European Economic Association (University of Copenhagen), Örebro University.

2022: CEBRA (Pompeu Fabra University), ECB, RCEA Conference on Recent Developments in Economics, Econometrics and Finance (University of Cyprus), Fulcrum Asset Management.

2023: Federal Reserve Bank of Chicago, 12th European Central Bank Conference on Forecasting Techniques, Society for Financial Econometrics (Sungkyunkwan University, Seoul), International Association for Applied Econometrics (BI Norwegian Business School), Money, Macro & Finance Network.

Referee activity

Journal of Applied Econometrics, International Journal of Forecasting, Journal of Economic Dynamics and Control, The Manchester School, International Review of Financial Analysis

Teaching experience

2018 - 2021	**Empirical finance** (MSc), Warwick Business School Teaching assistant for Dr. Daniele Bianchi (2018-2019) Teaching assistant for Dr. Ganesh Viswanath-Natraj (2019-2021)
	Research methods (MSc), Warwick Business School Teaching assistant for Prof. Roman Kozhan (2018-2019) Teaching assistant for Dr. Gi H. Kim (2010-2021)
2018/2019	**Time series** (BSc), Economics dept., University of Warwick Teaching assistant for Dr. Alexander Karalis Isaac
2019/2020	**Econometrics** (MSc), Warwick Business School Teaching assistant for Prof. Gianna Boero and Dr. Thomas Martin
2020/2021	**Econometrics** (MSc), Economics dept., University of Warwick Teaching assistant for Prof. Manuel Bagues
	Applied Multiple Regression Analysis (PhD), Warwick Business School Teaching assistant for Prof. Ana Galvão

Scholarships and Honors

2017-2021	WBS bursary, Warwick Business School, University of Warwick
2020&2021	Award for Outstanding Contribution to Teaching, Warwick Business School
2017	Particularly deserving "Giorgio Mortara" candidate, Bank of Italy, 2017
2017	C.S.R. Pettinari scholarship

Advanced training

July 2021	**Nowcasting & Models for Mixed Frequency Data** International Institute of Forecasters, 4th annual forecasting summer school. Lecturer: M. Marcellino (Bocconi University)
July 2018	**Recent Development in Financial Econometrics** Italian Econometric Society summer school. Lecturers: A. Patton (Duke University) and K. Sheppard (Oxford University)
May 2017	**Time Series Econometrics** Lecturer: A. C. Harvey (Cambridge University)
April 2017	**Bayesian Methods for Macroeconomics** Lecturer: G. Koop (Strathclyde University)
March 2017	**Bayesian Econometrics** Lecturer: M. D. Weeks (Cambridge University)
March 2017	**Can you speak Matlab?** Working with Time and Frequecy in Matlab
March 2016	**Can you speak Matlab?** Solving optimization problems with Matlab

Computer Skills

Advanced Knowledge:	Matlab, STATA, LaTeX, Beamer, Office package
Intermediate Knowledge:	R, Phyton, Julia, Mathematica, Dynare

Languages

Italian (native), English (fluent), Spanish (intermediate), French (basic)

References

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