Andrea De Polis

Personal Data

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Professional Experience

Research Economist — Sept 2022-
Fulcrum Asset Management

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

Ph.D. Research Assistant — Jan-Aug 2022
DG-Research, **European Central Bank**

Senior Economist — May-Dec 2021
Now-Casting Economic, Ltd

Research intern — Sept-Jan 2018
Monetary Policy and Economic Outlook directorate, **Bank of Italy**

Education

Ph.D. in Finance and Econometrics — 2017-2023
Warwick Business School, **The University of Warwick**
Supervisors: Prof. Ivan Petrella and Prof. Ana Galvao
Viva Committee: Prof. Andrew Patton and Prof. Anthony Garratt

Master of Science in Economics, Cum laude — 2015-2017
Tor Vergata University of Rome

Undergraduate Degree in Economics — 2012-2014
Roma Tre University

Research Interests

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

Financial Econometrics, Asset Pricing

Research

Publications

Modeling and Forecasting Macroeconomic Downside Risk, with Davide Delle Monache (Banca d'Italia) and Ivan Petrella (University of Warwick). *Journal of Business & Economic Statistics* (forthcoming).

Working Papers

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

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

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, 5th International Workshop in Financial Econometrics (Bahia, Brazil).

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

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.

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).

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

Referee activity

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

Teaching experience

Empirical finance (MSc), Warwick Business School — 2018 - 2021
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)

Time series (BSc), Economics dept., University of Warwick — 2018/2019
Teaching assistant for Dr. Alexander Karalis Isaac

Econometrics (MSc), Warwick Business School — 2019/2020
Teaching assistant for Prof. Gianna Boero and Dr. Thomas Martin

Econometrics (MSc), Economics dept., University of Warwick — 2020/2021
Teaching assistant for Prof. Manuel Bagues

Applied Multiple Regression Analysis (PhD), Warwick Business School
Teaching assistant for Prof. Ana Galvão

Scholarships and Honors

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

Advanced training

Nowcasting & Models for Mixed Frequency Data — July 2021
International Institute of Forecasters, 4th annual forecasting summer school
Lecturer: M. Marcellino (Bocconi University)

Recent Development in Financial Econometrics — July 2018
Italian Econometric Society summer school
Lecturers: A. Patton (Duke University) and K. Sheppard (Oxford University)

Time Series Econometrics — May 2017
Lecturer: A. C. Harvey (Cambridge University)

Bayesian Methods for Macroeconomics — April 2017
Lecturer: G. Koop (Strathclyde University)

Bayesian Econometrics — March 2017
Lecturer: M. D. Weeks (Cambridge University)

textbfCan you speak Matlab? — March 2017
Working with Time and Frequecy in Matlab

Can you speak Matlab? — March 2016
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

Prof. Ivan Petrella
Warwick Business School
University of Warwick
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Prof. Ana Beatriz Galvão
Global Modelling Team,
Bloomberg Economics
✉ ana.b.galvao@pm.me

Dr. Daniele Bianchi
School of Economics & Finance
Queen Mary University of London
✉ d.bianchi@qmul.ac.uk

Dr. Leonardo Melosi
Senior Economist and Economic Advisor
Federal Reserve Bank of Chicago
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