

# ANDREA DE POLIS

Banco de España  
Monetary Policy and Euro Area Economy Division  
Madrid, Spain

✉ [andrea.depolis@bde.es](mailto:andrea.depolis@bde.es)  
🌐 <https://andreadepolis.github.io/>

## RESEARCH INTERESTS

---

Macroeconomics, Monetary economics, Macroeconometrics  
Forecasting, Bayesian Econometrics, Financial Econometrics

## APPOINTMENTS

---

<b>Banco de España</b> <i>Senior Research Economist</i> , Monetary Policy Division	2025 -
<b>University of Strathclyde &amp; ESCoE</b> <i>Research Associate</i> , Department of Economics	2024 - 2025
<b>Fulcrum Asset Management</b> <i>Research Director</i> , Quantitative Investment Strategies	2022 - 2025
<i>Research Economist</i> , Quantitative Investment Strategies	2024 - 2025
	2022 - 2024
<b>European Central Bank</b> <i>Ph.D. Trainee</i> , DG-Research	2022 (Jan-Aug)
<b>Now-Casting Economics, Ltd</b> <i>Senior Economist</i>	2021 (May-Dec)
<b>Bank of Italy</b> <i>Research Intern</i> , Monetary Policy and Economic Outlook	2018 (Jan-Mar)

## ACADEMIC VISITS

---

<b>Bank of Finland</b> <i>Visiting scholar</i> , Research Unit	May 2025
<b>Federal Reserve Bank of Chicago</b> <i>Visiting scholar</i> , Macroeconomics group	May 2023

## EDUCATION

---

<b>Ph.D. in Finance and Econometrics</b> <i>Warwick Business School</i> , University of Warwick Supervisors: Prof. Ivan Petrella and Prof. Ana Galvão Viva committee: Prof. Andrew Patton (Duke) and Prof. Anthony Garrat (WBS)	2017 - 2023
<b>M.Sc. in Economics</b> <i>Tor Vergata University of Rome</i>	2015 - 2017
<b>B.Sc. in Economics</b> <i>Roma Tre University</i>	2012 - 2014

## PUBLICATIONS

---

*Modeling and Forecasting Macroeconomic Downside Risk*,  
with D. Delle Monache and I. Petrella  
**Journal of Business & Economic Statistics**, 2024

## WORKING PAPERS

---

*The Taming of the Skew: Asymmetric Inflation Risk and Monetary Policy*,  
with L. Melosi and I. Petrella

*Time-Varying Skewness and Momentum Crashes*, (Revise and Resubmit)  
with D. Bianchi and I. Petrella

*Testing for Conditional Skewness with Epsilon-Skew- $t$  Distributions*

*Exchange Rate Dynamics and Unconventional Monetary Policies*,  
with M. Pietrunti

## CONFERENCES AND SEMINARS

---

- 2025: Narodowy Bank Polski, Real-Time Data Analysis, Methods, and Applications in Macroeconomics (Bundesbank), Inflation: Drivers and Dynamics 2025 Conference (ECB), University of Strathclyde (Glasgow), ESCoE Conference on Economic Measurement (King's College London), Bank of Finland (Helsinki), 33rd Annual Symposium of the Society for Nonlinear Dynamics and Economics (University of San Antonio, Texas), Riksbank (Stockholm), Banco de España (Madrid).
- 2024: Workshop Empirical Monetary Economics (OFCE, Paris), UNSW-ESCoE Conference on Economic Measurement (University of New South Wales, Sydney), The Frontier of Monitoring and Forecasting Macroeconomic and Financial Risk (SOFiE, National Bank of Belgium), 31st Annual Symposium of the Society for Nonlinear Dynamics and Economics (University of Padova), ESCoE Conference on Economic Measurement Conference (University of Manchester), University of Verona.
- 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), Bank of England, Centre for Macroeconomics (LSE), 17th International Conference on Computational and Financial Econometrics (HTW Berlin).
- 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, Real-Time Data Analysis, Methods and Applications (FRB Philadelphia), 2nd Vienna Workshop on Economic Forecasting 2020 (IHS), EC2 conference (CREST & ESSEC).
- 2019: Conference on Computational and Financial Econometrics (University of London).

## REFeree ACTIVITY

---

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

## 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

## TEACHING EXPERIENCE

---

<b>Empirical finance</b> (MSc), Warwick Business School	2018 - 2021
<b>Research methods</b> (MSc), Warwick Business School	2018 - 2021
<b>Time series</b> (BSc), Economics, University of Warwick	2018 - 2019
<b>Econometrics</b> (MSc), Warwick Business School	2019 - 2020
<b>Econometrics</b> (MSc), Economics, University of Warwick	2020 - 2021
<b>Applied Multiple Regression Analysis</b> (PhD), Warwick Business School	2021

## PROGRAMMING SKILLS

---

MATLAB, JULIA, STATA, DYNARE, SQL, L<sup>A</sup>T<sub>E</sub>X, OFFICE PACKAGE

## LANGUAGES

---

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

## REFERENCES

---

Prof. IVAN PETRELLA Collegio Carlo Alberto University of Turin ✉ <a href="mailto:ivan.petrella@carloalberto.org">ivan.petrella@carloalberto.org</a>	Prof. LEONARDO MELOSI Department of Economics European University Institute ✉ <a href="mailto:leonardo.melosi@eui.eu">leonardo.melosi@eui.eu</a>	Prof. GARY KOOP Department of Economics University of Strathclyde ✉ <a href="mailto:gary.koop@strath.ac.uk">gary.koop@strath.ac.uk</a>
--	---	---