

ANDREA DE POLIS

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

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🌐 <https://andreadepolis.github.io/>

RESEARCH INTERESTS

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

APPOINTMENTS

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

ACADEMIC VISITS

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

EDUCATION

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| Ph.D. in Finance and Econometrics | 2017 - 2023 |
| <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) | |
| M.Sc. in Economics | 2015 - 2017 |
| <i>Tor Vergata University of Rome</i> | |
| B.Sc. in Economics | 2012 - 2014 |
| <i>Roma Tre University</i> | |

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

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| 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

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

PROGRAMMING SKILLS

MATLAB, JULIA, STATA, DYNARE, SQL, L^AT_EX, OFFICE PACKAGE

LANGUAGES

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

REFERENCES

Prof. IVAN PETRELLA
Collegio Carlo Alberto
University of Turin
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Prof. LEONARDO MELOSI
Department of Economics
European University Institute
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Prof. GARY KOOP
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University of Strathclyde
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