

Andrea DE POLIS

PERSONAL DATA

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PROFESSIONAL EXPERIENCE

RESEARCH ECONOMIST Fulcrum Asset Management	Sept 2022-
RESEARCH VISITING Macro Research Group, Federal Reserve Bank of Chicago	May 2023
Ph.D. RESEARCH ASSISTANT DG-Research, European Central Bank	Jan-Aug 2022
SENIOR ECONOMIST Now-Casting Economic, Ltd	May-Dec 2021
RESEARCH INTERN Monetary Policy and Economic Outlook directorate, Bank of Italy	Sept-Jan 2018

EDUCATION

Ph.D. in FINANCE AND ECONOMETRICS Warwick Business School, The University of Warwick Supervisors: Prof. Ivan Petrella and Prof. Ana Galvao Viva Committee: Prof. Andrew Patton and Prof. Anthony Garratt	2017-2023
MASTER OF SCIENCE IN ECONOMICS, Cum laude Tor Vergata University of Rome	2015-2017
UNDERGRADUATE DEGREE IN ECONOMICS Roma Tre University	2012-2014

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), Bank of England, Centre for Macroeconomics (LSE).
- 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 conference (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 International Institute of Forecasters, 4th annual forecasting summer school Lecturer: M. Marcellino (Bocconi University)	JULY 2021
Recent Development in Financial Econometrics Italian Econometric Society summer school Lecturers: A. Patton (Duke University) and K. Sheppard (Oxford University)	JULY 2018
Time Series Econometrics Lecturer: A. C. Harvey (Cambridge University)	MAY 2017
Bayesian Methods for Macroeconomics Lecturer: G. Koop (Strathclyde University)	APRIL 2017
Bayesian Econometrics Lecturer: M. D. Weeks (Cambridge University)	MARCH 2017
Can you speak Matlab? Working with Time and Frequency in Matlab	MARCH 2017
Can you speak Matlab? Solving optimization problems with Matlab	MARCH 2016

COMPUTER SKILLS

Advanced Knowledge:	MATLAB, STATA, L ^A T _E X, 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 ✉ ivan.petrella@wbs.ac.uk	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 ✉ leonardo.melosi@chi.frb.org