ANDREA DE POLIS

Banco de España
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RESEARCH INTERESTS

Macroeconomics, Monetary economics, Macroeconometrics

Forecasting, Bayesian Econometrics, Financial Econometrics

APPOINTMENTS

Banco de España 2025 -
Research Economist, Monetary Policy Division

University of Strathclyde & ESCoE 2024 - 2025
Research Associate, Department of Economics

Fulcrum Asset Management 2022 - 2024
Research Director, Quantitative Investment Strategies 2024 - 2024
Research Economist, Quantitative Investment Strategies 2022 - 2024

European Central Bank 2022 (Jan-Aug)
Ph.D. Trainee, DG-Research

Now-Casting Economics, Ltd 2021 (May-Dec)
Senior Economist

Bank of Italy 2018 (Jan-Mar)
Research Intern, Monetary Policy and Economic Outlook

ACADEMIC VISITS

Bank of Finland May 2025
Visiting scholar, Research Unit

Federal Reserve Bank of Chicago May 2023
Visiting scholar, Macroeconomics group

EDUCATION

Ph.D. in Finance and Econometrics 2017 - 2023
Warwick Business School, University of Warwick
Supervisors: Prof. Ivan Petrella and Prof. Ana Galvão
Viva commitee: Prof. Andrew Patton (Duke) and Prof. Anthony Garrat (WBS)

M.Sc. in Economics 2015 - 2017
Tor Vergata University of Rome

B.Sc. in Economics 2012 - 2014
Roma Tre University

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: 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).

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 (Univeristy 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, Conference on Real-Time Data Analysis, Methods and Applications (FRB Philadelphia), 2nd Vienna Workshop on Economic Forecasting 2020 (IHS), EC2 confecerence (CREST & ESSEC).

2019: 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

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

Empirical finance (MSc), Warwick Business School	2018 - 2021
Research methods (MSc), Warwick Business School	
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, LaTeX, Office package

LANGUAGES

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