

# ANDREA DE POLIS

Banco de España,  
Monetary Policy Division,  
Madrid, Spain

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<https://andreadepolis.github.io/>

## APPOINTMENTS

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Research Economist, Banco de España 2025 -  
Monetary Policy Division

Postdoctoral Research Associate, Economic Statistics Centre of Excellence (ESCoE) 2024 -  
2025  
University of Strathclyde

Research Economist, Fulcrum Asset Management 2022 - 2025

## RESEARCH INTERESTS

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Macroeconometrics, Financial Econometrics, and Macroeconomics

## EDUCATION

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Ph.D. in Finance and Econometrics, Warwick Business School, University of Warwick 2017 -  
2023  
Supervisors: Prof. Ivan Petrella and Prof. Ana Galvão

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

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

## WORKING PAPERS

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**Modeling and Forecasting Macroeconomic Downside Risk**, joint with Davide Delle  
Monache and Ivan Petrella  
*Journal of Business & Economic Statistics*, 2024

**The Taming of the Skew: Asymmetric Inflation Risk and Monetary Policy**, joint  
with Leonardo Melosi and Ivan Petrella

**Time-Varying Skewness and Momentum Crashes**, joint with Daniele Bianchi and Ivan  
Petrella  
(Revise and Resubmit)

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

**Exchange Rate Dynamics and Unconventional Monetary Policies**, joint with Mario  
Pietrunti

## CONFERENCES AND SEMINARS

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*(including scheduled)*

**2025:** American Economic Association, San Francisco\*; Universidad de Navarra, Pamplona; Spring Finance Workshop, Ischgl; Nordic Initiative for corporate Economics, Copenhagen\*; Bank of Italy Workshop, Rome; Society for Economic Dynamics, Copenhagen; European Finance Association, Paris; UT Dallas Fall Finance, Dallas\*.

**2024:** Banco de España, Madrid; Rotterdam School of Management, Rotterdam; Federal Reserve Board, Washington DC; Norwegian School of Economics, Bergen\*; PhD Nordic Finance Workshop, Bergen; Risk Management Conference, Milan\*; Northern Finance Association, Montreal\*; Financial Management Association, Dallas\*; UNSW Asset Pricing Workshop, Sydney\*; Colorado Finance Summit, Vail\*.

**2023:** UCLA Anderson, Los Angeles; Norwegian School of Economics, Bergen; Young Scholars Nordic Finance Workshop, Lund; Financial Management Association, Chicago; European Financial Management Association, Cardiff; International Finance and Banking Society, Oxford; Paris Financial Management Conference, Paris.

*\* by coauthor*