

CONTACT INFORMATION	<div>Department of Economics, Management and Quantitative Methods</div> <div>University of Milan</div> <div>Via Livorno 1, 20122 Milano</div> <div>viselliandrea@gmail.com </div> <div>+39 328 30 66 924 </div> <div>Personal webpage </div> <div>Other media:   </div>
RESEARCH INTERESTS	Forecasting, Econometrics, Energy, Macroeconomics, Time Series.
CURRENT POSITIONS	Postdoctoral researcher at University of Milan , Department of Economics, Management and Quantitative Methods, Milan, Italy (October 2024 – today).
EDUCATION	<div>University of Milan, Department of Economics, Management and Quantitative Methods, Milan, Italy.</div> <div>Ph.D. in Economics, <i>Doctor Europaeus</i> (10/2021 – 02/2025)</div> <div>Thesis: <i>Nowcasting and forecast evaluation under large instabilities</i> – Advisors: F. Iacone & L. Rossini.</div> <div>University of Rome La Sapienza, Roma, Italy.</div> <div>M.Sc. in Actuarial and Financial Sciences, Department of Statistical Sciences (09/2018 – 05/2021).</div> <div>Thesis: <i>Fundamentals and stock returns: an empirical analysis</i> — Advisor: B. Maggi.</div> <div>B.Sc. in Statistical Sciences. Department of Statistical Sciences (09/2014 – 12/2017)</div> <div>Thesis: <i>The pricing of Asian options</i> — Advisor: G. Castellani.</div> <div>Liceo Classico Benedetto da Norcia, Roma, Italy.</div>
PUBLICATIONS	<div>Publications:</div> <div>1. Iacone F., Rossini L., and Viselli A. (202X). <i>Comparing predictive ability in presence of instability over a very short time</i> The Econometrics Journal (Forthcoming).</div> <div>Working papers:</div> <div>2. Ravazzolo F., Rossini L., and Viselli A. (2025). <i>Modeling European Electricity Market Integration during turbulent times</i>.</div> <div>1. Viselli A. (202X). <i>Nowcast combinations in presence of instabilities</i> (Submitted).</div>
FUNDING & AWARDS	Research fellowship from University of Milan , €29K (2024-2025) — Ph.D. Scholarship , €46K (2024).
VISITING PERIODS	Visiting Ph.D. Student at Department of Data Science , BI Norwegian Business School, Oslo, Norway (08/2023 – 01/2024) — Visiting Ph.D. Student at Bocconi University , Milan, Italy (04/2023 – 05/2023).
TEACHING EXPERIENCE	<div>Teaching assistance:</div> <div><i>Bayesian learning and Monte Carlo simulations</i>, School of industrial and information engineering, Milan Politecnico, Milan, Italy — <i>Mathematics</i>, Department of Economics, Management, and Quantitative Methods, University of Milan, Milan, Italy — <i>Programming with Matlab</i>, Department of Economics, Management, and Quantitative Methods, University of Milan, Milan, Italy — <i>Econometrics</i>, Department of Economics and Management, University of Pavia, Pavia, Italy.</div>
SEMINARS & PRESENTATIONS	<div>Seminars:</div> <div>BI Norwegian Business School, Oslo, Norway, November 29, 2024 — BI Norwegian Business School, Oslo, Norway, November 22, 2023 — Fondazione Eni Enrico Mattei (FEEM), Milan, Italy (01/03/23).</div> <div>Invited⁽ⁱ⁾ and contributed^(c) presentations, and posters^(p):</div> <div>Applied Macroeconomics in a Changing World^(c), Oslo, Norway (11-12/09/25) — 13th Annual Conference of the International Association for Applied Econometrics (IAAE)^(c), Torino, Italia (25-27/06/25) — 15th RCEA Bayesian Econometrics Workshop^(c), Las Palmas de Gran Canaria, Spain (9-10/06/25) — 3rd Vienna Workshop on Economic Forecasting 2025^(c), Vienna, Austria (5-6/06/25) — 11th Italian Congress of Econometrics and Empirical Economics^(c), Palermo, Italy (29-31/05/25) — 3rd University of East Anglia Time Series Workshop^(c), Norwich, United Kingdom (22-23/05/25) — 1st Junior Milan Time Series Workshop^(c), Milan, Italy — 4th Dolomiti Macro Meeting⁽ⁱ⁾, Castelletto, Italy (16-18/06/24) — 28th European Association of Young Economists^(c), Paris, France (24/05/24)</div>

SERVICE TO
PROFESSION

Organization of scientific events:

Member of the Organizing and Scientific Committee of the 1st [Junior Milan Time Series Workshop](#) (Junior MITSS) at University of Milan, Italy (March 31, 2025) – Member of the Organizing and Scientific Committee of the 1st [Milan Ph.D. Economics Workshop](#) (henceforth MEW) at University of Milan, Italy (June 28, 2023), of the 2nd MEW at Bicocca University, Milan, Italy (September 16, 2024).

Referee service:

Annals of Applied Statistics — Spatial Economic Analysis — Bulletin of Economic Research.

LANGUAGES
& COMPUTER
SKILLS

Italian (mother tongue) — *English* (Fluent)

MATLAB, R, Python, L^AT_EX, Stata, GRET, SPSS, Virtual Studio Code, Microsoft Office.

REFERENCES

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