

viselliandrea@gmail.com Personal webpage Other media:   **RESEARCH
INTERESTS**

Forecasting, Econometrics, Time Series, Energy, Macroeconomics.

**CURRENT
POSITIONS****Teaching assistant** at Free University of Bolzano/Bözen, Faculty of Economics and Management, Bolzano, Italy (October 01, 2025 – current).**PAST
POSITIONS****Postdoctoral researcher** at University of Milan, Department of Economics, Management and Quantitative Methods, Milan, Italy (October 2024 – September 2025).**EDUCATION****University of Milan & University of Pavia**, Italy.Ph.D. in Economics, *Doctor Europaeus* (10/2021 – 02/2025)Thesis: *Nowcasting and forecast evaluation under large instabilities* – Advisors: F. Iacone & L. Rossini.**University of Rome La Sapienza**, Roma, Italy.

M.Sc. in Actuarial and Financial Sciences, Department of Statistical Sciences (09/2018 – 05/2021).

Thesis: *Fundamentals and stock returns: an empirical analysis* — Advisor: B. Maggi.

B.Sc. in Statistical Sciences. Department of Statistical Sciences (09/2014 – 12/2017)

Thesis: *The pricing of Asian options* — Advisor: G. Castellani.**Liceo Classico Benedetto da Norcia**, Roma, Italy.**PUBLICATIONS****Publications:**

- Iacone F., Rossini L., and Viselli A. *Comparing predictive ability in presence of instability over a very short time* The Econometrics Journal (2025).

Working papers:

- Ravazzolo F., Rossini L., and Viselli A. *Modeling European electricity market integration during turbulent times* (Submitted to European Economic Review).
- Viselli A. *Skilled nowcast combinations during crises* (R&R at Studies in Nonlinear Dynamics and Econometrics).
- Iacone F., Viselli A. *Robust forecast evaluation under extreme shocks* (submitted to the International Journal of Forecasting).

**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****Teaching assistance:**

Econometrics, Facoltà di Economia, Free University of Bolzano/Bozen, Italy — *Time Series*, Department of Economics, Management, and Quantitative Methods, University of Milan, Italy — *Econometrics*, Department of Economics, Management, and Quantitative Methods, University of Milan, Italy — *Bayesian learning and Monte Carlo simulations*, School of industrial and information engineering, Milan Politecnico, Italy — *Mathematics*, Department of Economics, Management, and Quantitative Methods, University of Milan, Italy — *Programming with Matlab*, Department of Economics, Management, and Quantitative Methods, University of Milan, Italy — *Econometrics*, Department of Economics and Management, University of Pavia, Italy.

**SEMINARS &
PRESENTATIONS****Seminars:**

BI Norwegian Business School, Oslo, Norway, November 29, 2024 — BI Norwegian Business School,

Invited⁽ⁱ⁾ and contributed^(c) presentations, and posters^(p):

Initiative on Energy Econometrics⁽ⁱ⁾, Milan, Italy (01/10/25) — Modelling Non-standard data and Extremes in Multivariate Environmental Time series (MNEMET) Final Workshop⁽ⁱ⁾, Trieste, Italy (29/09/25) — 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⁾, Castelrotto, Italy (16-18/06/24) — 28th European Association of Young Economists^(c), Paris, France (24/05/24) — Virtual Workshop for Junior Researchers in Time Series (online)^(c) (18/04/24) — 31st Symposium of the Society for Nonlinear Dynamics & Econometrics^(c), (21/03/24), Padova, Italy.

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:

Journal of Empirical Finance — Annals of Applied Statistics — Spatial Economic Analysis — Bulletin of Economic Research — PLOS ONE.

OTHER
OUTPUT

The **IT–NOW** project delivers real-time estimates of the quarter-on-quarter (QoQ) Italian nominal GDP growth and levels to the general public. Its econometric framework builds on my working paper “Skilled nowcast combinations during crises”, exploiting high-frequency indicators to nowcast the less frequently released official GDP data and using forecast combinations from a wide range of models to enhance predictive accuracy. To ensure transparency, the project also makes available historical forecasts, prediction intervals, and forecast errors.

The **ets4** is a monthly digest of recent working papers in economic time series forecasting. Each issue features studies that introduce innovative models, methods, or data relevant to forecasting across macroeconomics, finance, energy, and other domains of economics. The digest is powered by a Python pipeline that screens hundreds of new papers from leading academic and institutional sources. A large language model (LLM) then evaluates each paper’s forecasting component, methodological novelty, rigor, and potential impact, assigning a relevance score (1–10) and categorizing papers as directly relevant, of interest, or not relevant. Only the most relevant papers are shortlisted.

LANGUAGES
& COMPUTER
SKILLS

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

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

REFERENCES

Fabrizio Iacone — *Full Professor*

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Luca Rossini — *Associate Professor*

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Jan Kudlicka — *Associate Professor*

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Business School
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