

Andrea Viselli / Curriculum Vitae / Last Update: 09-02-2024

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EDUCATION

- **2021 – current** **Università degli Studi di Milano & Università degli Studi di Pavia**
Ph.D. in *Economics*, 3rd year
Supervisor: Prof. **Fabrizio Iacone**
Co-supervisor: Prof. **Luca Rossini**
- **2018 – 2021** **Università degli Studi di Roma La Sapienza**, Department of Statistics
Master of Science: *Actuarial and Financial Science*, Curriculum *Quantitative Finance*
Degree thesis: *Fundamentals and stock returns: an empirical analysis*
Supervisor: Prof. **Bernardo Maggi**
- **2014 – 2017** **Università degli Studi di Roma La Sapienza**, Department of Statistics
Bachelor of Science: *Statistics, Economics, Finance and Insurance*
Degree thesis: *Pricing of Asian options*
Supervisor: Prof. **Gilberto Castellani**
- **2009 – 2014**
High School: Liceo Classico *Benedetto da Norcia*, Rome

RESEARCH INTEREST

Forecasting & nowcasting macroeconomic activity, big mixed-frequency data, econometric methods (frequentist and Bayesian), analysis & forecasting of electricity prices, structural breaks and tests of predictive ability.

EMPLOYMENT HISTORY

- **Aug. 2023 – Jan. 2024: Visiting research fellow at BI Business School, Oslo, Norway**
The role involves working on a research paper under the supervision of Prof. Francesco Ravazzolo.
- **Oct. 2021 – current: Ph.D. candidate in Economics, Milan and Pavia, Italy**
The doctoral program (joint program of the University of Pavia and University of Milan “La Statale”) comprises a first one-year coursework (14 exams) and two years of research activity.

TEACHING EXPERIENCE

- 2024: TA in Bayesian Learning and Monte Carlo Simulations (Prof. Federico Bassetti), School of Industrial and Information Engineering, Politecnico Milan (TO BE STARTED).
- 2022: TA in Mathematical Methods for Finance (Prof. Danilo Liuzzi), Department of Economics, Management and Quantitative Methods, University of Milan.
- 2022: TA in Statistical Theory and Mathematics – module mathematics (Prof. Alessandra Micheletti and Prof. Giovanni Naldi), Department of Economics, Management and Quantitative Methods, University of Milan.
- 2022: TA in Support to the Knowledge of Econometric Software (Prof. Eduardo Rossi), Department of Economics and Management, University of Pavia.

WORKING PAPERS

- TBA

LANGUAGES

- **Italian:** mother tongue.
- **English:** advanced reading, speaking, writing, and listening (C1).
- **Norwegian:** basic reading and listening (A1).

CERTIFICATIONS & COURSES

- Certificate of Attendance (2022): SiDE Summer School in **Methods in Time Series Econometrics**, coordinated by **Francesco Ravazzolo**, Bertinoro, Italy.
- Visiting period (2023): Course in **Advanced Econometrics** held by Prof. **Massimiliano Marcellino**, Bocconi University, Milan.
- Certificate of Attendance (2022): SiDE Postgraduate Course in **Financial Time Series and High-Frequency Econometrics**, Bertinoro, Italy.
- Certificate of Attendance (2018): **Kaplan International School of English**, Auckland, New Zealand.

PROGRAMMING

- [Proficient and currently used] **R Studio**, **Matlab**, and **Python**
- [Good but used in the past] **stata**, **SPSS**, and **GRETL**.