Andrea Viselli

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Last update: 21-05-2024

RESEARCH INTEREST

Forecasting & nowcasting macroeconomic aggregates, big mixed-frequency data, econometric methods (frequentist and Bayesian), structural breaks, tests of predictive ability, electricity and energy econometrics.

WORKING PAPERS

- F. Iacone, L. Rossini, and A. Viselli (2024), *Comparing predictive ability in presence of instability over a very short time*.
- F. Ravazzolo, L. Rossini, and A. Viselli (2024), *Integration of European electricity markets in a reverse mixed-frequency panel*.

PRESENTATIONS

- 28th European Association of Young Economists (EAYE) Annual Meeting, May 24, 2024;
- Virtual Workshop for Junior Researchers in Time Series, April 18 2024;
- 31st Symposium of the Society for Nonlinear Dynamics & Econometrics (SNDE 2024), March 21, 2024, Padova, Italy.

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

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.

- 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.

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

- Software that I currently use and I am proficient with include **R Studio, Matlab**, and **Python;**
- Software used in the past include **stata**, **SPSS,** and **GRETL.**