Edoardo Zanelli

Personal Data

Place and Date of Birth:	Voghera (PV), Italy | 1st May 1996
Address:	Piazza Scaravilli 2, Bologna, Italy.
email:	edoardo.zanelli2@unibo.it; edoardo.zanelli01@gmail.com.
Languages:	Italian (native); English (fluent); Spanish (intermediate).

Research Interests

Econometrics, Bootstrap Inference, Nonparametric Methods.

Current Position

2024 - current — Research Fellow;
Department of Economics, **University of Bologna**.
Supervisor: Prof. Luca Fanelli.

Education

2020 - current — PhD in Economics;
Department of Economics, **University of Bologna**.
Supervisor: Prof. Giuseppe Cavaliere.

2018 - 2020 — MSc in Economics, **University of Bologna**.
Thesis title: *Estimation of Dynamic Fiscal Multipliers through a Bayesian TVP-SVAR model.*
Supervisor: Prof. Luca Fanelli.
Final Grade: 110/110 *cum laude*.

2015 - 2018 — BSc in Economics, **Catholic University**, Milan;
Supervisor: Prof. Monica Bianchi.
Final Grade: 110/110 *cum laude*.

Visiting Periods

2024 — Visiting PhD Student;
Department of Economics, **McGill University**, Montreal.
Local Advisor: Prof. Sílvia Gonçalves.

2023 — Visiting PhD Student;
Department of Economics, **Concordia University**, Montreal.
Local Advisor: Prof. Prosper Dovonon.

Research Experience

2022 - 2024 Participation to the Italian Ministry of Education, University and Research National PRIN project "Fin4Green - Finance for a Sustainable, Green and Resilient Society Quantitative approaches for a robust assessment and management of risks related to sustainable investing" (call 2020),
(local PI: Giuseppe Cavaliere; national PI: Monica Billio).

2019 - 2022 Participation to the Italian Ministry of Education, University and Research National PRIN project "Hi-Di NET: Econometric Analysis of High Dimensional Models with Network Structures in Macroeconomics and Finance" (call 2017),
(local PI: Giuseppe Cavaliere; national PI: Monica Billio).

2019 **Research Assistant** to Giuseppe Cavaliere, University of Bologna;
Project: Cavaliere, G., & Georgiev, I. (2020). "Inference under random limit bootstrap measures", *Econometrica*, 88(6), 2547-2574.

Working Papers

•*Improved Inference for Nonparametric Regression and Regression-Discontinuity Designs*, (with Giuseppe Cavaliere, Sílvia Gonçalves and Morten Ørregaard Nielsen), Job Market Paper.

• *Bootstrapping Stochastic Time-Varying Coefficient Models.*

• *When did the Phillips Curve Become Flat? A time-varying estimate of structural parameters* (with Claudio Lissona and Antonio Marsi).

Papers in Progress

• *Bootstrapping Exogeneity Tests in Linear Models with Possibly Weak Instruments* (with Prosper Dovonon and Nikolay Gospodinov).

Publications

• Cavaliere, G., Georgiev, I., and Zanelli, E. (2024): *Parameters on the Boundary in Predictive Regression*, **Econometric Theory**, forthcoming.

• Cavaliere, G., Gonçalves, S., Nielsen, M. Ø., and Zanelli, E. (2024): *Bootstrap inference in the presence of bias*, **Journal of the American Statistical Association**, 119(548), 2908-2918.

Teaching

2023 - current **Teaching Assistant** in Macroeconometrics;
Master's Degree in Economics (LMEC), University of Bologna.
Assistant to Prof. Giuseppe Cavaliere.

2021 - current **Teaching Assistant** in Mathematical Economics;
Master's Degree in Economics (LMEC), University of Bologna.
Assistant to Prof. Iliyan Georgiev.

2020 - 2023 **Teaching Assistant** in Advanced Econometrics (Time Series);
Master's Degree in Statistics, Economics and Business, University of Bologna.
Assistant to Proff. Giuseppe Cavaliere and Emanuele Bacchiocchi.

Participation to Conferences and Workshops as Speaker

2025 Aarhus University, University of Bologna (scheduled).

2024 4th Italian Workshop of Econometrics and Empirical Economics (IWEEE), *Bozen*.

2023 2023 CIREQ Econometrics Conference (poster session), *Montreal*; 18th CIREQ PhD Students' Conference, *Montreal*; PhD Forum, *University of Bologna*.

2022 10th Italian Workshop for PhD students in Econometrics and Empirical Economics (WEEE), *Bertinoro*; PhD Forum, *University of Bologna*.

2021 PhD Forum, *University of Bologna*.

Refereeing Activity

Served as referee for: *Econometric Reviews, Journal of Business & Economic Statistics, Journal of Time Series Analysis, Oxford Bulletin of Economics and Statistics.*

Scholarships and Awards

University of Bologna (2024)	*Marco Polo Scholarship for International Mobility*
University of Bologna (2023)	*Marco Polo Scholarship for International Mobility*
Italian Econometric Association, SIdE-IEA (2023)	*Carlo Bianchi Grant*
Unicredit Foundation (2023)	*Young Economist Best Presentation Award*
University of Bologna (2020-2024)	*PhD Scholarship*

Other Activities

2023 Participation to the SIdE Summer School on Methods in Time Series Econometrics, by Francesco Bianchi and Karel Mertens, *Bertinoro*.

2022 Participation to the 3rd Klagenfurt-Bielefeld Summer School on Modern Topics in Time Series Analysis, *Klagenfurt*.

2022 Participation to the SIdE Summer School on Program Evaluation Methods in Econometrics, by Matias D. Cattaneo and Michael Jansson, *Bertinoro*.

2022 Participation to the Econometric Game, *Amsterdam*.

2021 - 2022 Co-Organizer of the Reading Group in Time Series and Macroeconometrics; *University of Bologna*.

Software

Matlab, R, Python, LaTeX.