

# EDOARDO ZANELLI

## PERSONAL DATA

PLACE AND DATE OF BIRTH: Voghera (PV), Italy | 1st May 1996  
ADDRESS: Fuglesangs Alle 4, 8210 Aarhus V, Denmark.  
EMAIL: [ez@econ.au.dk](mailto:ez@econ.au.dk).  
LANGUAGES: Italian (native); English (fluent); Spanish (intermediate).

## RESEARCH INTERESTS

Econometrics, Bootstrap Inference, Nonparametric Methods.

## CURRENT & PAST POSITION

2025 - CURRENT POSTDOCTORAL RESEARCHER;  
Aarhus Center for Econometrics (ACE), Aarhus University.

2024 - 2025 RESEARCH FELLOW;  
Department of Economics, University of Bologna.

## EDUCATION

2020 - 2025 PhD in ECONOMICS;  
Department of Economics, University of Bologna.  
Thesis title: *Essays on Bootstrap Inference in Econometrics*.  
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

2025 VISITING PHD STUDENT;  
Department of Economics, University of Exeter, Exeter.

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

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- 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

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- *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

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

## PUBLICATIONS

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- Cavaliere, G., Georgiev, I., and Zanelli, E. (2025): *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

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- 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

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- 2025 Aarhus University<sup>†</sup>, University of Bologna; University of Exeter<sup>†</sup>; São Paulo School of Advanced Science on High Dimensional Models<sup>□</sup>; 11th Italian Congress of Econometrics and Empirical Economics (ICEEE)<sup>□</sup>, *Palermo*; 2025 Conference of the International Association for Applied Econometrics (IAAE), *Turin*; 2025 World Congress of the Econometric Society, *Seoul*; Tilburg University<sup>†</sup> [scheduled].
- 2024 4th Italian Workshop of Econometrics and Empirical Economics (IWEEE), *Bozen*.
- 2023 2023 CIREQ Econometrics Conference<sup>□</sup>, *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*.

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*Legend.* † : Invited Speaker; □ : Poster Session

## REFEREING ACTIVITY

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

## SCHOLARSHIPS AND AWARDS

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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

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- 2025 Participation to the 8th Lindau Nobel Meeting in Economic Sciences.
- 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

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Matlab, R, Python,  $\text{\LaTeX}$ .