Edoardo Zanelli

Personal Data

Place and Date of Birth: Voghera (PV) | 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.

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

- *Bootstrapping Stochastic Time-Varying Coefficient Models*, draft available soon!

- *Parameters on the Boundary in Predictive Regression* (with Giuseppe Cavaliere and Iliyan Georgiev), draft available soon!

Papers in Progress

- *Bootstrap Inference for Regression Discontinuity Designs* (with Giuseppe Cavaliere, Sílvia Gonçalves and Morten Ørregaard Nielsen).

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

- *When did the Phillips Curve become flat?* (with Antonio Marsi).

Publications

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

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

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*.

Scholarships and Awards

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.