ALESSIA PACCAGNINI, PH.D.

https://sites.google.com/site/alessiapaccagnini/

INTRODUCTION

Always curious about understanding the reality behind the facts, and passionate about mathematics and statistics, I decided to pursue a degree in Economics at Bocconi University. During my undergraduate courses, I fell in love with Econometrics and Macroeconomics and I began to see myself in an academic career researching these topics. I graduated in 2009 with a PhD in Economics, under the supervision of Professor Carlo A. Favero. Currently, I am an Associate Professor at University College Dublin where I am the Academic Director of the Master in Quantitative Finance and Co-Chair of the Women in STEM Committee. I am also a Research Associate at the Centre for Applied Macroeconomic Analysis (CAMA) at the Australian National University, Member and the Scientific Communication Manager of the EU Funded H2020 COST Action Fintech and Artificial Intelligence in Finance (Fin AI, CA19130). My research interests and agenda on Macroeconometrics and Empirical Macroeconomics have intensified during my career thanks to several research and teaching positions in top-level institutions such as Bicocca University Milan (Italy), the European University Institute (as a Max Weber Fellow, Italy), the European Central Bank, University of Pennsylvania, (US), Universitat Pompeu Fabra, Barcelona (Spain), the Bank of England, the National Bank of Poland, IMT Lucca (Italy), Universitat Autònoma de Barcelona, SGH Warsaw School of Economics, and Bocconi University. Since 2017, I have the Italian National Scientific Qualification of Associate Professor in Economics, Political Economics, Econometrics, Statistical Economics and Full Professor in Political Economics. I am among the recipients of Best Paper on Gender, Diversity, & Entrepreneurship Kauffman Award 2022 of the Annual Academy of Management Conference. I am associate editor of the International Journal of Finance and Economics and editorial member of Forecasting and Digital Finance.
As April 2023, 721 citations according to Google Scholar, h-index: 14, h10-index: 16. Among top 5% Female Economists, Top 5% authors in European Union, and Top 6% of all authors 10 last publication years according to Ideas.

CURRENT POSITIONS

- from February 2023: **Associate Professor** at Michael Smurfit Graduate Business School, University College Dublin
- from May 2022: **Associate Editor** of the International Journal of Finance and Economics
- from April 2021: **Scientific Communication Officer** COST Action (CA 19130) FinTech and AI
- from June 2020: **member** of the College of Business Intercultural Workgroup, University College Dublin
- from April 2020: **Co-Chair** of Women @ STEM, University College Dublin
- from February 2020: **Editorial Board Member** of Forecasting
- from September 2018: **Academic Director of Master in Quantitative Finance** at Michael Smurfit Graduate Business School, University College Dublin
- from December 2017: **Research Associate** at the Centre for Applied Macroeconomic Analysis (CAMA) in the Model Uncertainty and Macro-Econometrics and COVID-19 and the Macroeconomy Programs

RESEARCH INTERESTS

Econometrics, Applied Econometrics, Classical and Bayesian Econometrics, Time-Series Analysis, Forecasting, Macroeconomics, Applied Macroeconomics, Monetary Policy, DSGE Modeling, Machine Learning, Big Data, Cryptocurrencies, and Applied Finance

EDUCATION

- **Professional Diploma and Certificate in University Teaching and Learning**, University College Dublin, 2021 and 2019
- **Ph.D. in Economics**, Università Bocconi, 2009 , Dissertation title: **Model Validation in the DSGE Approach**, Thesis Committee: Prof. Carlo A. Favero, Prof. Luca Sala and Dr. Marco Del Negro
- **MSc in Economics**, Università Bocconi, 2004
- **Bachelor in Economics, Statistics and Social Sciences**, Università Bocconi, 2003, Final Mark: 110/110 summa cum laude

VISITING POSITIONS

- January 2023: Warsaw School of Economics (SGH), Visiting Professor
- May 2021: Universitat Autonoma de Barcelona, Visiting Professor
- March 2020: Universitat Pompeu Fabra, Department of Economics, Visiting Researcher
- June 2018: Universitat Autonoma de Barcelona, Visiting Professor
- May 2018: In-House Training- Central Bank of Ireland, Visiting Professor
- July 2017: IMT Lucca, Visiting Professor
- September 2016: National Bank of Poland (NBP), Visiting Researcher
- June - July 2016: IMT Lucca, Visiting Professor
- July 2013: Bank of England, Visiting Researcher
- March - May 2013: Universitat Pompeu Fabra, Department of Economics, Visiting Researcher
- March - April 2012: University of Pennsylvania, Department of Economics, Visiting Researcher

PAST POSITIONS

- from July 2017 to February 2023: Assistant Professor at Michael Smurfit Graduate Business School, University College Dublin
- from July 2015 to June 2017: Assistant Professor at School of Economics, University College Dublin
- from June 2010 to June 2015: Assistant Professor of Econometrics, Università degli Studi Milano - Bicocca, Milan, Italy
- April 2011: Teaching Exchange at Universitat Pompeu Fabra, Barcelona (undergraduate course in English: Advanced Macroeconomics)
- from September 2010 to August 2011: Max Weber Programme Fellow at the European University Institute, Fiesole
- from June 2010 to September 2010: Internship at the European Central Bank, Monetary Policy Division, Frankfurt Am Main

- from September 2009 to May 2010: Temporary Lecturer in Macroeconomics, Università Bocconi, Milan, Italy
- from September 2009 to May 2010: Post-Doc Fellow Università Cattolica, Milan, Italy
- from April 2009 to May 2010: Temporary Lecturer in Financial Mathematics and Advanced Econometrics, Università dell'Insubria, Varese, Italy

FELLOWSHIPS AND AWARDS

Best Paper on Gender, Diversity, & Entrepreneurship Kauffman Award 2022 of the Annual Academy of Management Conference for the article "Gender Bias in Entrepreneurship: What is the Role of the Founders' Entrepreneurial Background?" (joint with Luca Pistilli, Stefano Breschi and Franco Malerba)

Teaching Award University College Dublin College of Business for courses taught during 2019/2020

Citation for Teaching Excellence at University College Dublin for courses taught during 2017/2018

Italian National Scientific Qualification for the position of Professor of Economics and Economic Policy (13/A2) (from April 2017)

Italian National Scientific Qualification for the position of Associate Professor of Economics (13/A1) (from April 2017)

Italian National Scientific Qualification for the position of Associate Professor of Statistics & Economics (13/D2) (from April 2017)

Italian National Scientific Qualification for the position of Associate Professor of Econometrics (13/A5) (from March 2017)

French National Qualification for the position of Maître des Conférences (Associate Professor) (from February 2015)

Italian National Scientific Qualification for the position of Associate Professor of Economics and Economic Policy (13/A2) (from December 2014)

Fondazione Cariplo fellowship to participate in the 4th Nobel Laureate Meeting in Economic Sciences in Lindau (2011)

Salvatore Vinci Prize, Università degli Studi di Napoli "Parthenope", Best Paper from an Italian PhD Dissertation (2010), paper [20]

Max Weber Fellowship, EUI, Fiesole, Italy (2010)

Post-Doctoral Research Fellow, Università Cattolica, Milan, Italy (2009-2010)

Research Fellow, Università Bocconi, Milan, Italy (2008-2009)

Ph.D. Fellowship, Italian Education Ministry (2004-2007)

MSc Fellowship, Fondazione Invernizzi (2003)

Gold Medal for Best Undergraduate Student, Università Bocconi (2003)

ISU Fellowship for undergraduate studies, Università Bocconi (2000-2004)

Famiglia Torresin Fellowship for undergraduate studies (1999)

GRANTS FOR RESEARCH PROJECTS

21) **Output-Based Research Support Scheme (OBRSS)**, research fund grant given by University College Dublin as award for publication records during years from 2018 to 2020. Coordinator: Alessia Paccagnini, year 2021 (779 EURO)

20) **University College Dublin**, **College of Business Research Support scheme**,
Title: SMARTER4COVID-19 (Co-PI with Annunziata Esposito Amideo and Luca Pistilli) (4900 EURO)

19) **Output-Based Research Support Scheme (OBRSS)**, research fund grant given by University College Dublin as award for publication records during years from 2017 to 2019. Coordinator: Alessia Paccagnini, year 2020 (500 EURO)

18) **Enterprise Ireland**, **Grant for ERC Application**, Title: Misspecification In Applied Macroeconomic Models (MIAMI) (Principal Investigator) (14,116 EURO)

17) **University College Dublin**, **Seed Funding Career Development Awards 2020**, Title: Misspecification in Empirical Macroeconomic Models (Principal Investigator) (210 EURO)

16) **University College Dublin**, **College of Business Research Support scheme**, Title:The Impact Of Lockdown Announcements On Financial Markets (Principal Investigator) (5,000 EURO)

15) **COST ACTION CA19130 HO2020**, Title:Fintech and Artificial Intelligence in Finance: Towards a transparent financial industry, Component of Unit in Dublin and of Management Committee (500,000 EURO)

14) **Output-Based Research Support Scheme (OBRSS)**, research fund grant given by University College Dublin as award for publication records during years from 2016 to 2018. Coordinator: Alessia Paccagnini, year 2019 (600 EURO)

13) **University College Dublin**, **College of Business Research Support scheme,** Title: Winners and Losers in Crises: Financial, Macroeconomics, and Uncertainty Factors (Principal Investigator) (4,250 EURO)

12) **FIN-TECH HO2020**, Title: Towards an Intelligent Digital Financial System - FinTech and Artificial Intelligence in Finance (Unit in Dublin) (50,000 EURO)

11) **Staff Development Funds** given by University College Dublin for participation at National Bureau of Economic Research in Boston, 2018 (1800 EURO)

10) **Seed Funding Grant**, research fund grant given by University College Dublin to attend SNDE conference at Keio University, Tokyo, 2018 (750 EURO)

9) **Output-Based Research Support Scheme (OBRSS)**, research fund grant given by University College Dublin as award for publication records during years from 2015 to 2017. Coordinator: Alessia Paccagnini, year 2018 (600 EURO)

8) **Polish National Center of Science Grant**, research fund grants given by National Center of Science of Poland. Project title: "Dynamic Modelling Commodity Markets and Forecasting their Prices using Time Series Models". Team members: Zuzanna Karolak, Marek Kwas, Alessia Paccagnini, and Michal Rubaszek (75,000 EURO)

7) **Output-Based Research Support Scheme (OBRSS)**, research fund grant given by University College Dublin as award for publication records during years from 2014 to 2016. Coordinator: Alessia Paccagnini, year 2017 (600 EURO)

6) **Output-Based Research Support Scheme (OBRSS)**, research fund grant given by University College Dublin as award for publication records during years from 2013 to 2015. Coordinator: Alessia Paccagnini, year 2016 (600 EURO)

5) **FAR (FONDI di Ateneo)**, research fund grant given by Università degli Studi Milano - Bicocca, Uncertainty, Forecasting, Time-varying models. Coordinator: Alessia Paccagnini, year 2014 (2,500 EURO)

4) **EUROFUND Project**, Forecasting and Simulation of female labour participation in EU 28 countries. Team members: Alessia Paccagnini, Ambra Poggi, and Matteo Richiardi (20,000 EURO)

3) **RASTANEWS**, Evaluation of the family ”Macro-Risk Assessment and Stabilization Policies with New Early Warning Signals”, 7th Framework Programme financed by the European Commission, contract No. 320278. Coordinator: Patrizio Tirelli, from 2013 - 2016 (700,000 EURO)

2) **FAR (FONDI di Ateneo)**, research funds given by Università degli Studi Milano - Bicocca, Imperfections in financial and labour markets, crisis and macroeconomics volatility. Theoretical and Empirical studies. Coordinator: Patrizio Tirelli, year 2011 (10,000 EURO)

1) **PRIN**, National research funds, Endogenous Marker Structures in the Goods and Labour Markets. Participant, year 2010 (500,000 EURO)

PUBLICATIONS

Papers in Refereed Journals

[23] ”**GENDER EFFECT IN ENTREPRENEURSHIP: WHAT ROLE FOR THE FOUNDERS' ENTREPRENEURIAL BACKGROUND?**” (with Luca Pistilli, Stefano Breschi, and Franco Malerba) (2022), **Journal of Business Ethics**, forthcoming (Financial Times 50 Journal Index)

[22] ”**TESTING THE PREDICTIVE ACCURACY OF COVID-19 FORECASTS**” (with Laura Coroneo, Fabrizio Iacone, and Paulo Santos-Monteiro) (2021), **International Journal of Forecasting**, Volume 39, Issue 2, April–June 2023, Pages 606-622 (ABS: 3)

[21] ”**COMMON FACTORS AND THE DYNAMICS OF CEREAL PRICES: A FORECASTING PERSPECTIVE**” (with Marek Kwas and Michal Rubazek) (2021), **Journal of Commodity Markets**, Volume 28, December 2022, 100240, (ABS: 3)

[20] ”**FORECASTING: THEORY AND PRACTICE**” (with 80 co-authors) (2021), **International Journal of Forecasting**, Volume 38, Issue 3, July–September 2022, Pages 705-871, (ABS: 3)

[19]”**COMMON FACTORS AND THE DYNAMICS OF INDUSTRIAL METAL PRICES. A FORECASTING PERSPECTIVE** ” (with Michał Rubaszek and Marek Kwas) (2020), **Resources Policy**, Volume 74, December 2021, 102319 (ABS: 2)

[18] ”**DOES THE CREDIT SUPPLY SHOCK HAVE ASYMMETRIC EFFECTS ON MACROECONOMIC VARIABLES?** ” (with Valentina Colombo) (2020), **Economics Letters**, Volume 188, March 2020 (ABS: 3)

[17] ”**IDENTIFYING NOISE SHOCKS: A VAR WITH DATA REVISIONS**” (with Riccardo M. Masolo) (2019), **Journal of Money, Credit and Banking**, Blackwell Publishing, vol. 51(8), pages 2145-2172, December 2019 (ABS: 4)

[16] ”**FORECASTING with INSTABILITIES: an APPLICATION to DSGE MODELS with FINANCIAL FRICTIONS**” (with Roberta Cardani and Stefania Villa) (2019), **Journal of Macroeconomics**, Elsevier, vol. 61(C), pages 1-1, September 2019 (ABS: 2)

[15] ”**LIMITED ASSET MARKET PARTICIPATION AND THE EURO AREA CRISIS. AN EMPIRICAL DSGE MODEL**” (with Alice Albonico and Patrizio Tirelli) (2019), **Economic Inquiry**, Western Economic Association International, vol. 57(3), pages 1302-1323, July 2019 (ABS: 3)

[14] ”**DID FINANCIAL FACTORS MATTER DURING THE GREAT RECESSION?**” (2019), **Economics Letters,** Volume 174, January 2019, Pages 26-30 (ABS: 3)

[13] "**GREAT RECESSION, SLOW RECOVERY, and MUTED FISCAL POLICIES in the US**"(with Alice Albonico and Patrizio Tirelli), **Journal of Economic Dynamics and Control**, Volume 81, Pages 1-216 (August 2017) (ABS: 3)

[12] "**IN SEARCH of the EURO-AREA FISCAL STANCE**" (with Alice Albonico and Patrizio Tirelli), **Journal of Empirical Finance,** Elsevier, vol. 39(PB), pages 254-264, 2016 (ABS: 3)

[11] "**POLICY-ORIENTED MACROECONOMIC FORECASTING WITH HYBRID DSGE AND TIME-VARYING PARAMETER VAR MODELS** " (with Stelios Bekiros), **Journal of Forecasting**, John Wiley & Sons, Ltd., vol. 35(7), pages 613-632, November 2015 (ABS: 2)

[10] "**DEALING WITH FINANCIAL INSTABILITY UNDER A DSGE MODELING APPROACH WITH BANKING INTERMEDIATION: A PREDICTABILITY ANALYSIS VERSUS TVP-VARs**" (with Stelios Bekiros, Roberta Cardani and Stefania Villa), **Journal of Financial Stability**, Elsevier, vol. 26(C), pages 216-227, 2016 (ABS: 3)

[9] "**THE MACROECONOMIC DETERMINANTS OF THE US TERM STRUCTURE DURING THE GREAT MODERATION**" (2016), **Economic Modelling,** Volume 52, Part A, Pages 216–225, 2016 (ABS: 2)

[8] "**OIL PRICE FORECASTABILITY and ECONOMIC UNCERTAINTY**" with Stelios Bekiros and Rangan Gupta), **Economics Letters**, 132, 125–128, 2015 (ABS: 3)

[7]" **MACROPRUDENTIAL POLICY AND FORECASTING USING HYBRID DSGE MODELS WITH FINANCIAL FRICTIONS AND STATE SPACE MARKOV SWITCHING TV-VARs**", (with Stelios Bekiros), **Macroeconomic Dynamics**, 19, 1565–1592, 2015 (ABS: 2)

[6] "**ESTIMATING POINT AND DENSITY FORECASTS FOR THE US ECONOMY WITH A FACTOR AUGMENTED VECTOR AUTOREGRESSIVE DSGE MODEL**", (with Stelios Bekiros), **Studies in Nonlinear Dynamics & Econometrics,** Volume 19, Issue 2 (ABS: 2)

[5] "**DSGE MODEL-BASED FORECASTING OF MODELED and NON MODELED INFLATION VARIABLES in SOUTH AFRICA**" (with Rangan Gupta, Patrick T. Kanda, Mampho P. Modise), **Applied Financial Economics**, Vol. 47, No. 3, 207–221, 2014 (ABS: 2)

[4]"**BAYESIAN FORECASTING WITH A SMALL and MEDIUM SCALE FACTOR AUGMENTED VECTOR AUTOREGRESSIVE DSGE MODEL**", (2014) (with Stelios Bekiros), **Computational Statistics & Data Analysis**, 71 (2014), 298-323 (ABS: 3)

[3] "**ON THE PREDICTABILITY OF TIME-VARYING VAR and DSGE**", (with Stelios Bekiros), **Empirical Economics***,* 45(2013) 1 August 635 - 664 (ABS: 2)

[2] "**DOES TRADE FORECAST INSTITUTIONS? AN EMPIRICAL ASSESSMENT**", (with Marcella Nicolini), **Review of Economics and Institutions,** Vol. 2 - No. 2, Spring 2011 - Article 2011

[1]"**ON THE STATISTICAL IDENTIFICATION OF DSGE MODELS**", (with Agostino Consolo and Carlo A. Favero) [WP 324, IGIER (Innocenzo Gasparini Institute for Economic Research), Bocconi University, CEPR Discussion Paper number 7176.] **Journal of Econometrics**, pages 99-115, Volume 150, Issue 1, Pages 1-116 (May 2009) (ABS: 4)

Editorials

[2] Editorial for Special Issue "SI women in Fintech and AI", **Digital Finance** 2022

[1] Editorial for Special Issue "New Frontiers in Forecasting the Business Cycle and Financial Markets", **Forecasting** 2021

Papers in Conference Books

[1] "**ASSESSING THE POTENTIAL OF DSGE MODEL EVALUATION IN A BAYESIAN FRAMEWORK**", selected for **Proceeding Book of SMYE 2009** Conference, April 2009

Working Papers

[1] "**THE ASYMMETRIC EFFECTS OF UNCERTAINTY SHOCKS** " (with Valentina Colombo), CAMA Working Paper Series, Submitted

[2] "**FEDERAL RESERVE CHAIR COMMUNICATION SENTIMENTS' HETEROGENEITY, PERSONAL CHARACTERISTICS, AND THEIR IMPACT ON TARGET RATE DISCOVERY**" (with Juan Arismendi Zambrano and Emmanuel Kypraios), CAMA Working Paper

[3] "**IDENTIFYING HIGH-FREQUENCY SHOCKS WITH BAYESIAN MIXED-FREQUENCY VARS** " (with Fabio Parla), CAMA Working Paper, Submitted

[4] "**SMARTER4COVID-19: AN INTERDISCIPLINARY APPROACH TO SUPPORT DECISION-MAKING FOR COVID-19 and FUTURE PANDEMICS**" (with Annunziata Esposito Amideo and Luca Pistilli), Submitted

[5] "**EDITORIAL BOARDS OF FINANCE JOURNALS: GENDER AND SOCIAL CONNECTEDNESS**" (with Codruta Mare, Belma Ozturkkal, Rezarta Perri, Galena Pisoni, Albulena Shala, Barbara Bedowska-Sojka, Claudia Tarantola)

[6] "**FINANCIAL CONDITIONS FOR THE US: AGGREGATE SUPPLY OF AGGREGATE DEMAND SHOCKS?** (with Fabio Parla), CAMA Working Paper

CONFERENCES,WORKSHOPS, AND INVITED SEMINARS

2023: SGH Warsaw School of Economics, January 9, SNDE 2023 Central University of Florida, Orlando, March 16 - 17, International Monetary Fund, Research, Washington D.C., March 28, Webinar in Gender and Family Economics, April 11

2022: Durham University (UK), Seminar invitation, January 20, SNDE 2022, 10-11 March, Unibz Blockchain Evening, April 7, Diversity challenges and opportunities in FinTech, May 16-17, University of Naples, IAAE 2022 London, King's College London, 21 - 24 June, EEA-ESEM 2022, Bocconi University, 22 - 26 August, BWES 2022, University of Bergamo, 15 - 16 September, CFE 2022, King's College London, 17-19 December.

2021: CFE December 19-21, October 15-16, NBER Time Series Conference, September 27-30 MATLAB Computational Finance Conference 2021, September 16-17 Workshop on Large Data, Econometrics, and Forecasting, August 6-7 NBER-NSF SBIES Conference 2021, July 1 Society of Economic Dynamics 2021, June 22 - 26 Armenian Economic Association Annual Meeting, June 22 - 24 IAAE 2021, June 16 - 18 CEF 2021, June 5 Seminar at the Ca' Foscari University of Venice, June 10 - 13 2021 North American Summer Meeting of the Econometrics Society, June 11 UCD College of Business Research Symposium, June 9 - 10 V International Seminar on Statistics with R, May 20, Seminar at Central Bank of Ireland, May 1,3 Invited Seminar at Bank of Greece, May 6 - 7, Irish Economic Association, April 8 - 9, Applied Time Series FED St. Louis Workshop, February 17, Invited Guest Research Professor, Pomona College (US), January 21 - 23, ICEEE 2021

2020: January 23 - 24, 2nd Italian Workshop of Econometrics and Empirical Economics: "Time Series Models: Theory and Applications", Venice, February 5, Seminar at Cardiff University,March 13, Seminar at Maynooth University, May 14, Research Webinar, HSE University, Moscow, August 24-27, European Economic Association, EEA Virtual, September 4, Research Seminar at Central Bank of Lithuania, September 24 - 25, Virtual SNDE, September 30, Lisbon Macro Workshop , 4-6 December EURAM, 19-21 December CFE

2019: December 18 Research Symposium UCD Smurfit, December 14-16, CFE London, November 28-29 Irish Academy of Finance, June 25 - 28 IAAE 2019 Nicosia, May 24, 15th Conference on Financial and Macro Economics and Econometrics, Brunel University, London, May 9,UCD Cybersecurity Research Colloquium, University College Dublin, Dublin, March 28 - 29 SNDE Federal Reserve Bank of Dallas, Texas, February 21, Seminar at Department of Statistics University College Dublin

2018: December 14-16 CFE Pisa, November 29-30 Irish Academy of Finance Dublin, June 25-29, IAAE, Montreal, June 19-21, CEF in Catholic University Milan, May 10-11, IEA Central Bank of Ireland Dublin, March 19-20, SNDE Keio University, Tokyo, February 15-16, Economic Forecasting Vienna

2017: December 16-18, 2017: CFE, London, October 5-6, 2017: Macroeconomic Effects of Policy Announcements Workshop Dublin, (Invited Speaker), September 2-3, 2017: St Andrews Workshop on Time-Varying Uncertainty in Macro, (Invited Speaker), June 26-30, 2017: IAAE 2017 Annual Conference Sapporo, June 15, 2017: 3rd Sheffield Workshop in Macroeconomics, (Invited Speaker), June 6-7, 2016: Barcelona Summer Forum, Time Series, April 14, 2017: Applied Macroeconometrics Workshop, St. Louis FED (Invited Speaker), March 30 - 31, 2017: SNDE Paris

2016: December 15 - 17, 2016: SAEa Bilbao, December 9 - 11, 2016: CFE, Seville, September 8, 2016: Seminar at NBP, National Bank of Poland, June 22-25, 2016: IAAE 2016 Annual Conference Bicocca, June 20-21, 2016: Barcelona Summer Forum, Time Series, June 8-10, 2016: Max Weber Conference, May 31, 2016: Seminar at Università di Napoli Federico II, May 5-6, 2016: Irish Economic Association, Galway, April 14, 2016: Seminar at UCD Smurfit Business School, Ireland, February 16, 2016: Seminar at Maynooth University, Ireland, January 13, 2016: Seminar at University of Minho, Braga

2015: September 29-30, 2015: NBP Workshop on Forecasting, Warsaw, September 10-11, 2015: 3rd Macro Banking and Finance Workshop, Pavia, July 22 - 24, 2015: Second International Conference of the Society for Economic Measurement, Paris, June 25 - June 27, 2015: IAAE 2015 Annual Conference, Thessaloniki, March 19-20, 2015: 23rd Symposium of the Society for Nonlinear Dynamics and Econometrics, Oslo, January 21-13, 2015: ICEEE Sixth Italian Congress of Econometrics and Empirical Economics (ICEEE-6th), Salerno, January 3-5, 2015: ASSA Annual Meeting, Boston

2014: December 14-16, 2014: ES Winter, Madrid, December 12-13, 2014: 25th $(EC)^2$ Conference, Advances in Forecasting, Universitat Pompeu Fabra, December 6-8, 2014: 8th CSDA International Conference on Computational and Financial Econometrics (CFE 2014), Pisa, September 17-19, 2014: Second, Bayesian Young Statisticians Meeting, Vienna, September 1-2, 2014: Conference on Advances in Applied Macro-Finance and Forecasting, organized by the Istanbul Bilgi University, August 25-29, 2014: EEA-ESEM, Toulouse, June 30 - July 2, 2014: 34th International Symposium on Forecasting Rotterdam, The Netherlands, June 26 - June 28, 2014: IAAE 2014 Annual Conference, London, June 22 - June 24, 2014: 20th International Conference Computing in Economics and Finance, Oslo, May 26, 2014: Invited Seminar at the University of Kiel, April 17-19, 2014: 22nd Symposium of the Society for Nonlinear Dynamics and Econometrics, New York , April 10-12, 2014: Third International Symposium in Computational Economics and Finance in Paris

2013: December 14-17, 2013: 7th CSDA International Conference on Computational and Financial Econometrics (CFE 2013), London, October 15, 2013: Seminar at Department of Economics, University of Stirling, August 26-30, 2013: EEA-ESEM, Gotheburg, August 22-23, 2013: ESOBE 2013, Norges Bank, Oslo, July, 2013: Seminar at Bank of England, June 6-7, 2013: Workshop on Empirical Macroeconomics, Ghent, April 18, 2013: Breakfast Macroeconomics Seminar CREI and Department of Economics, Universitat Pompeu Fabra, April, 3-5, 2013: RES 2013, Royal Holloway University of London, March 28-29, 2013: 21st Symposium of the Society for Nonlinear Dynamics and Econometrics, Milan, January 29, 2013: Seminar at Université de Cergy-Pontoise, January 16-18, 2013: ICEEE 2013, Genova

2012: December 10-11, 2012: XXI International Conference on Money, Banking and Finance, hosted by CASMEF - Arcelli Center for Monetary and Financial Studies, at LUISS Guido Carli University in Rome, December 1-3, 2012: 6th CSDA International Conference on Computational and Financial Econometrics (CFE 2012), Oviedo, August 16-18, 2012: RCEA Bayesian Econometric Workshop, Toronto, June 27-29, 2012: 18th International Conference Computing in Economics and Finance (CEF), Prague, May 23, 2012: Wednesday Informal Seminar in Economics (WISE), Università Ca' Foscari, Venice, April 26, 2012: Lunch Seminar, Federal Reserve Bank of Philadelphia, March 19, 2012: Econometrics Lunch Seminar, Department of Economics, UPenn, Philadelphia

2011: October 14-15, 2011: 52nd Annual Conference of "Società Italiana degli Economisti" (Italian Society of Economists) in Rome, October 13-15, 2011: REPLHA International Conference 2011, Milan, Catholic University, August 11-13, 2011: AMES 2011, Seoul, June 8-10, 2011: Max Weber Lustrum Conference, EUI, Florence, May 31, 2011: Bayesian Econometrics Workshop, Rimini, March 25, 2011: Time Series Reading Group, EUI, January 19-21, 2011, ICEEE 2011, Pisa

2010: December 14, 2010: Seminar at Università degli Studi di Napoli "Parthenope", December 11-13, 2010: CFE 2010, London, November 17, 2010: Max Weber Programme, EUI, September 9, 2010: Seminar at ECB, March 29-31, 2010: Royal Economic Society 2010 Conference, March 4, 2010: Seminar at Basel University, Department of Economics, January 16-17, 2010: Fifth PhD Presentation Meeting, London

2009: December 10-12, 2009: XXXIV Simposio de la Asociación Española de Economía (SAEe) in Valencia, October 23-24, 2009: 50th Annual Conference of "Società Italiana degli Economisti" (Italian Society of Economists) in Rome, May 20, 2009: Seminar, Università Bicocca, Milan, Department of Economics, May 14-15, 2009: 2nd PhD Conference in Economics 2009, in Memory of Vassilis Patsatzis, Athens, April 23-25, 2009: SMYE 2009, Istanbul, April 1-2, 2009: Augustin Cournot Doctoral Days (A.C.D.D.) - Economics, Management and Science & Technology Studies – Strasbourg, January 17-18, 2009 : Fourth PhD Presentation Meeting, London

2008: October 24-25, 2008: Sixth ELSNIT Annual Conference on Integration and Trade, EUI, Florence, September 11-14, 2008: European Trade Study Group, ETSG, Warsaw, August 27-31, 2008: European Economic Association (EEA) - European Meeting of the Econometric Society (ESEM), Milan 2008, July 3-4, 2008: First Italian PhD Student Workshop, Collegio Carlo Alberto, Turin, February 27-29, 2008: ADDEGeM 2008, Doctoral Meeting of Montpellier (D.M.M.) 1st edition

Discussant and/or Chair*:*

April 8, 2021: 2nd LTI/Bank of Italy Workshop on Long-Term Investors' trends: theory and practice , May 12-13, 2013: Political Economy Workshop, Università Cattolica and Università Bicocca, March 24-25, 2014: Conference in Memory of Carlo Giannini, Pavia, June 10-11, 2013: Barcelona Summer Forum, Time Series, November 17-18, 2011: Fourth Conference on Economic Policy and the Business Cycle, Università Bicocca, June 8-10, 2011: Max Weber Lustrum Conference, EUI, Florence, October 30, 2010: Third Conference on Economic Policy and the Business Cycle, Università Bicocca, April 23-25, 2009: SMYE 2009, Istanbul, February 27-29, 2008: ADDEGeM 2008, Doctoral Meeting of Montpellier (D.M.M.) 1st edition

TEACHING EXPERIENCE

Independently Taught Courses

Current Courses at University College Dublin

from January 2018: Econometrics of Financial Markets (Undegraduate course), University College Dublin

from September 2017: Financial Econometrics (Master course), University College Dublin

Ad-hoc and Past Courses

January - February 2023: Finance and Analytics (Master course) at University College Dublin overseas program in Singapore

January 2023: Macroeconometrics and Time Series at SGH Warsaw School of Economics

April - May 2022: Corporate Finance (Master course) at University College Dublin overseas program in Singapore

May 2021: Introduction to Python and Data Analysis (Ph.D. course) at Universitat de Autonoma Barcelona

August 2018: Corporate Finance (Master course) at University College Dublin overseas program in Hong Kong

June 2018: Introduction to Bayesian Econometrics (Ph.D. course) at Universitat de Autonoma Barcelona

May 2018: Time Series Econometrics, In-House Training- Central Bank of Ireland

July 2017: Advanced Macroeconomics (PhD course), IMT Lucca

June - July 2016: Advanced Macroeconomics (PhD course), IMT Lucca

June 2016: Irish Economy (course for American college students visitors), University College Dublin

from January 2016 to June 2017: Advanced Econometrics (Master course), University College Dublin; Advanced Macroeconomics (undergraduate course in English), University College Dublin; Intermediate Macroeconomics (Undergraduate course), University College Dublin

September 2015: Applied Econometrics (Undergraduate course), University College Dublin

March 2015: Econometrics (Ph. D. course) Time Series Analysis Università degli Studi - Milano - Bicocca and Università Cattolica, Milano

May 2014: Advanced Macroeconomics (Undergraduate course), Università degli Studi - Milano - Bicocca

March 2014: Econometrics (Ph. D. course) Time Series Analysis Università degli Studi - Milano - Bicocca and Università Cattolica, Milano

November 2012: Econometrics (Ph. D. course) Time Series Analysis Università degli Studi - Milano - Bicocca and Università Cattolica, Milano

September 2012 - December 2012: Macroeconomics (Undergraduate course,), Università degli Studi - Milano - Bicocca

November 2011: Econometrics (Ph. D. course) Time Series Analysis Università degli Studi - Milano - Bicocca and Università Cattolica, Milano

September 2011 - December 2011: Macroeconomics (Undergraduate course,), Università degli Studi - Milano - Bicocca

December 2010: Econometrics (Ph. D. course) Time Series Analysis Università degli Studi - Milano - Bicocca and Università Cattolica, Milano

September 2010 - December 2010: Econometrics (Master course), Università degli Studi - Milano - Bicocca

April 2010 – July 2010: Advanced Econometrics (Undergraduate course), Università Insubria, Varese

September 2009 – June 2010: Macroeconomics (Undergraduate course), Università Bocconi, Milano

September 2009 – December 2009: Econometrics (Undergraduate course) and Advanced Econometrics (Master course in Italian) with Prof. Maria Grazia Zoia, Università Cattolica, Milano

September 2009: Econometrics (pre-course for Master course. in Economics), Università Bocconi, Milano

April – June 2009: Financial Mathematics (Master course), Università Insubria, Varese

February – June 2008: Advanced Econometrics (Master course), with Prof. B.Sitzia, Università Bocconi, Milano

September 2007: Econometrics (pre-course for Master course), with Prof. M.Marcellino Università Bocconi, Milano

THESIS SUPERVISIONS

(in brakets, the first employment or the following education level)

Bachelor: more than 100 in Introductory Macroeconomics

Master: more than 20 in Econometrics

Ph.D.: Angelica Ghiselli Ph.D. student at UCD Smurfit Graduate Business School in progress), Mingchuan Zhou (Ph.D. student at UCD Smurfit Graduate Business School in progress), Sinian Zheng (Ph.D. student at UCD Smurfit Graduate Business School in progress), Parvati Neelakantan (Ph.D. student at UCD Smurfit Graduate Business School, now Assistant Professor at Dublin City University), Darren Curtis (Ph.D. student at UCD Economics, now in private sector), Samuele Centorrino (Ph.D. student at Università degli Studi Milano - Bicocca, now Assistant Professor at Stony Brook, NY), Lasha Kavtaradze (Ph.D. student at Università degli Studi Milano - Bicocca, now Head of Macro-Economic Analysis at Georgian Parliament), Giovanni Angelini (external commission: Università degli Studi Bologna), Pham Thai Binh (external commission: Universitat Autonoma de Barcelona), Joris Wauters (external commission: Ghent University), Luca Neri (external commission: Aarhus University).

OTHER ACTIVITIES

Member of the committee for the selection of 2021 Research Impact Case Study Competition at UCD

Supervisor of research projects of Ph.D. students in UCD CRT Programme in Applied Statistics since 2021

Mentor for The Women in Economics Initiative e.V. from 2021

Member of selection committee for the PhD in Finance at UCD Smurfit Graduate Business School from July 2021

Editorial Board Member of SN Business & Economics from 2021

Editorial Board Member of Digital Finance from 2021

Co-Chair of CFE 2021

Member of UCD Connected Politics Lab from 2020

Member of Healthy UCD from September 2020

Member of selection committee for Ad Astra Fellow for College of Business at University College Dublin, February 2020

Editorial Board Member of Forecasting from 2020

UCD security and cybersecurity research experts from 2019

Member of Board of Irish Academy of Finance from 2018

External Examiner at National College of Ireland from September 2018

Member of Irish Economics Associations, European Economics Association, American Economics Associations, Econometrics Society

Member of the Advisory Board of the Dublin European Institute from 2017

Faculty Member of DEFAP (Graduate School in Public School) Università Sacro Cuore Cattolica and Università degli Studi Milano - Bicocca (2010 - 2015)

Further Courses Attended

2021: Modern Bayesian Econometrics, Professor Hedibert Freitas Lopes

2021:Forecasting Summer School 2021 Nowcasting & Models for Mixed Frequency Data, Professor Massimiliano Marcellino

2021: Euro Area Business Cycle Network Training School: Recent Developments in Forecasting By Professor Graham Elliott and Professor Allan Timmermann

2020: SoFiE Financial Econometrics Online Summer School, "The Econometrics of Mixed Frequency (Big) Data", Professor Eric Ghysles and Professor Andrii Babii

2020: Lancaster Online Summer School, Bayesian Methods for Empirical Macroeconomics, Professor Gary Koop

2015: Dynare Course at Catholic University, Dr. Marco Ratto and Dr. Junior Maih

Referee

Conferences and Workshops: the Spring Meeting of Young Economists from 2010 to now; Irish Economic Association since 2017

Journals: American Economic Review: Insight, Applied Economics, Australian Economic Review, Bank & Credit Journal, Computational Economics, China Economic Review, Econometrics, Econometrics and Statistics, Economics Bulletin, Econometric Reviews, Economic Inquiry, Economic Modelling, Economic Systems, Economic Notes,Economics Letters, Emerging Markets Finance and Trade, Empirical Economics, Energy Economics, Energy Efficiency, European Economic Review, European Journal of Operational Research, Finance Research Letters, Heliyon, International Journal of Finance and Economics, International Journal of Financial Studies, International Journal of Forecasting, International Review of Economics, International Review of Economics and Finance, International Review of Financial Analysis, Japanese Economic Review, Journal of Analytical and Institutional Economics, Journal of Applied Econometrics, Journal of Applied Statistics, Journal of Banking & Finance, Journal of Common Market Studies, Journal of Computational and Graphical Statistics, Journal of Econometrics, Journal of Economics and Business, Journal of Economic Dynamics and Control, Journal of Economic Interaction and Coordination, Journal of Economic Surveys, Journal of Financial Engineering and Risk Management, Journal of Financial Risk Management, Journal of Financial Stability, Journal of Forecasting, Journal of International Money and Finance, Journal of Risk and Financial Management, Macroeconomic Dynamics, Management Science, Oxford Bulletin of Economics and Statistics, Physica A: Statistical Mechanics and its Applications, Quantitative Finance, Resources Policy, Review of Behavioral Economics, Review of Economic Dynamics, Review of Economics and Statistics, Revista Cuadernos De Economia, Scottish Journal of Political Economy, Spatial Economic Analysis, Studies in Nonlinear Dynamics & Econometrics, Sustainability, The B.E. Journal of Economic Analysis and Policy, The Economic and Social Review, The Financial Review, The Journal of Economic Inequality, The Manchester School

Organization activities

Co-organizer of Online Applied Econometrics for Macroeconomics Workshop since December 2021

Co-Organizer of Women In FinTech Conference, September 22-23 2021

Co-Organizer of First Digital Decentralized Finance Mini-Conference, April 29-30, 2021

Program Committee of EFMA 2020

Program Committee member of the SNDE 2020

Session Organizer and Chair of the University College Smurfit Research Symposium 2019

Council Member of the Irish Academy of Finance from 2018

Co-organizer Brown Bag Seminars at Smurfit Graduate Business School UCD from 2018

Organizer of Sessions at CFE London 2017, CFE Pisa 2018, CFE London 2019, 2020, and 2021

Co-coordinator for Economics modules of the Bachelor in Economics & Finance ad University College Dublin (2015 - 2017)

Organizer of Sessions at the 34th International Symposium on Forecasting Rotterdam, The Netherlands, 2014

Co-organizer of internal seminar at Università degli Studi - Milano Bicocca (Working in Progress Seminars, WIPS) from 2013 to 2015

Local organizer of the SNDE 2013 at Università degli Studi - Milano Bicocca

Visiting committee at Università degli Studi - Milano Bicocca from 2012 to 2015

Membership

EABCN (Euro Area Business Cycle Network), European Economic Association, European Econometric Society, Canadian Economic Association, American Econometric Society, Italian Econometric Society

LANGUAGE SKILLS

ITALIAN mother tongue

ENGLISH fluent

FRENCH proficient (DFA, with mention “très bien”)

RUSSIAN beginner

SPANISH beginner

COMPUTER SKILLS

Knowledge of basic software: Office package, Internet, Datastream Very good knowledge of statistical and econometric software: Stata, EViews, SPSS, R and S-plus, Gauss, Matlab, Python, WinRats