ALLEGATO B

UNIVERSITA' DEGLI STUDI DI MILANO

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Alessandro Giovannelli

CURRICULUM VITAE

Contact Information

Birth Date: 19/06/1979
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Research: http://ideas.repec.org/f/pgi264.html

Research Interests

My research interests are in large dynamic factor models, economic and financial forecasting, nonlinear dimensionality reduction, climate changes analysis, genetic algorithms, professional analyst forecasts evaluation.

Current Position

From January 2016

- Junior Economist at Ministry of Environment. In particular, my current work is to implement an econometric model for measuring the impact of environmental policies on the Italian economy.

Prize

October 2011

- "Society of Italian Economist prize 2011" received on October 14 2011 from the President of the Society, Professor Alessandro Roncaglia, for the best Italian PhD thesis on Economics discussed in year 2010.

Professional Experience

January 2016 to December 2016

Research fellow at ECLT - European Centre for Living Technology - Università Ca' Foscari Venezia

03 June 2015 to 30 December 2015

Post-doctoral fellow at the Department of Environmental Sciences, Informatics - Università Ca' Foscari Venezia.

- The research project focused on "Big Data Analytics".
- Supervisor: Professor Irene Poli.

September 2010 to September 2015

Research fellow at the research institute Centro Europa Ricerche - Cer in applied economic analysis.

01 March 2014 to 28 April 2015

Post-doctoral fellow at the Department of Economics and Finance of University of Rome "Tor Vergata".

- The research project focused on economic and financial forecasting using large macroeconomic datasets.
- Supervisor: Professor Tommaso Proietti.

August 2013 to December 2013

Consultant at Food and Agriculture Organization of the United Nations (FAO) - Economic and Social Development Department.

- The research project focused on assessing the impacts of climate shocks on food security of Nigeria.

April 2011 to April 2013

Post-doctoral fellow at the Department of Economics and Finance of University of Rome "Tor Vergata".

- The research project focused on measuring the impact of the social rating on professional analyst' forecast behavior.
- Supervisor: Professor Stefano Hertzel.

November 2007 to November 2008

Ministry of Economy and Finance – Department of Analysis and economic and financial planning

- Forecasting the Index of Italian Industrial Production
- The research project focused on a new forecasting model based on generalized dynamic factor models and artificial neural networks.

June 2007 to September 2007

Istituto per lo Sviluppo della Formazione Professionale dei Lavoratori (ISFOL)

- Labor Market Analysis
- The research project focused on studying the presence of Italian women in the "Sandwich Generation".

Education

September 2006 to June 2010

Ph.D. in Econometrics and Empirical Economics

- University of Rome "Tor Vergata" – School of Economics
- **Thesis**: Nonlinear Forecasting Using a Large Number of Predictors
- **Advisor**: Professor Marco Lippi
- **Coordinator**: Professor Franco Peracchi

September 2005 to September 2006

2nd Level Postgraduate Master in Economics (MEI)

- University of Rome "Tor Vergata" – School of Economics
- Quantitative Methods Specialization

September 1999 to December 2004

Master's Degree in Economics and Business

- Faculty of Economics – University of L'Aquila
- **Thesis**: Monte Carlo simulations applied in econometrics. A comparison between classes of critical values for the Dickey – Fuller test.
- **Advisor**: Associate Professor Umberto Triacca

Teaching Experience

From February 2017 - Februray 2018

Teaching position for the course "Big Data Analytics"

- Department of Business and Management – Luiss Guido Carli University, Rome.

From February 2016 - Februray 2017

Teaching position for the course "Big Data Analytics"

- Department of Business and Management – Luiss Guido Carli University, Rome.

April - May 2015

Teaching Assistant for the course "Metodi quantitativi per l'Economia"

- Professor Gianluca Cubadda
- Department of Economics and Finance – University of Rome Tor Vergata.

February - May 2015

Teaching Assistant for the course "Time Series and Financial Econometrics"

- Professor Massimo Franchi
- Department of Economics and Finance – Luiss Guido Carli University, Rome.

September - December 2013

Teaching Assistant for the course "Time Series and Financial Econometrics"

- Professor Tommaso Proietti
- Department of Economics and Finance – Luiss Guido Carli University, Rome.

April 2012

Teaching Assistant for the course "Introduction to State Space Models"

- Davide Delle Monache
- Faculty of Economics – Tor Vergata University, Rome.

March 2012

Teaching Assistant for the course "Multiple Time Series"

- Professor Gianluca Cubadda
- Faculty of Economics – Tor Vergata University, Rome.

March 2007

Teaching Assistant for the course "Multiple Time Series"

- Professor Marco Lippi
- Faculty of Economics – Tor Vergata University, Rome.

Publications

- T. Proietti, & A. Giovannelli, 2017. "A Durbin-Levinson Regularized Estimator of High Dimensional Autocovariance Matrices". *Department of Economics and Business Economics*, Aarhus University. **(Revise and Resubmit to Biometrika)**
- Giovannelli, Alessandro and Massacci, Daniele and Soccorsi, Stefano, Forecasting Stock Returns with Large Dimensional Factor Models (April 25, 2017). Available at SSRN: https://ssrn.com/abstract=2958491
- Giovannelli, A., Slanzi, D., Khoroshiltseva, M., & Poli, I. 2017. "Model-Based Lead Molecule Design". *In Italian Workshop on Artificial Life and Evolutionary Computation*. Springer, Cham, pages 103-113
- Forni M. Giovannelli A. Lippi M. and Soccorsi S. 2016. "Dynamic Factor model with infinite dimensional factor space: forecasting". London, *Centre for Economic Policy Research*. **(forthcoming to Journal of Applied Econometrics)**
- A. Giovannelli and T. Proietti, 2016. "On the Selection of Common Factors for Macroeconomic Forecasting," in Eric Hillebrand , Siem Jan Koopman (ed.) *Dynamic Factor Models (Advances in Econometrics, Volume 35)* Emerald Group Publishing Limited, pp. 593-628
- U. Triacca, A. Pasini, A. Attanasio, A. Giovannelli, M. Lippi, 2014, "Clarifying the roles of greenhouse gases and ENSO in the recent global warming through their prediction performances", *Journal of Climate*, 27, 79037910.
- Becchetti L., Ciciretti R. and Giovannelli A., 2013. "Corporate social responsibility and earnings forecasting unbiasedness ", *Journal of Banking and Finance*, Elsevier, vol. 37(9), pages 3654-3668.
- Giovannelli A., 2012. "Nonlinear Forecasting Using a Large Number of Predictors", *Rivista Italiana degli Economisti, SIE - Societa' Italiana degli Economisti* (I), vol. 17(1), pages 143-150, April. (SIE Prize)
- Giovannelli A., 2012, "Nonlinear Forecasting Using Large Datasets: Evidence on US and Euro Area Economies", *CEIS Research Paper*, 255, November;

Working Research

- Forecasting Global Temperature with Time-Series Methods with U. Triacca, A. Pasini, A. Attanasio, A. Giovannelli, M. Lippi 2016;
- Optimal linear prediction of stochastic trends (2015), with T. Proietti;
- Testing Forecast Optimality Under Unknown Loss: An empirical evidence for EU countries (2015), with F.M. Pericoli;
- Welfare impacts of climate shocks: evidence from Nigeria (2014), A. Arslan, S. Asfaw and P. Karfakis;
- Band-Pass Filtering in the Time Domain (2014), with M. Forni and M. Lippi

- Non-linear forecasting using Kernel regularized regressions (2013);
- A variable selection procedure for the "NewEuroCoin" Indicator (2013), with M. Lippi;

Presentations to Seminars, Conferences

Big data, Machine Learning and the Macroeconomy, Oslo

- New euroMind: An averaging Approach, October 2-3 2017;

10th International Conference on Computational and Financial Econometrics, Seville

- Forecasting Global Temperature with Time-Series Methods, December 9-11 2016;

WIVACE 2016/BIONAM 2016, Salerno

- Model-Based Lead Molecule Design, October 4-7 2016;

International Association for Applied Econometrics Annual Conference, Milan

- Optimal linear prediction of stochastic trends, June 23 2016;

The 36th International Symposium on Forecasting Santander, Spain

- Forecasting Stock Returns With Large Dimensional Factor Models, June 20 2016;

Workshop on "Dynamic Factor Models and Structural VAR Analysis" in honor of Marco Lippi

- A New Criterion for VAR Model Selection (joint work with Umberto Triacca), EIEF, Rome 13 September 2014;

International Work-Conference on Time Series Analysis (ITISE)

- Dynamic Factor model with infinite dimensional factor space: forecasting, Granada (Spain), June 2014;

5th International Conference of the ERCIM Working Group on Computing & Statistics, Oviedo, Spain

- Nonlinear Forecasting Using Large Datasets: Evidences on US and Euro Area Economies, 1-3 December 2012;

5th International Conference on Corporate Social Responsibility - The Future of CSR, Berlin, Germany

- Corporate Social Responsibility and Stock Market Efficiency, 4-6 October 2012;

The 4th Annual Academic Conference on Responsible Investment, Sigtuna, Sweden

- Analyst on Earning Per Share and Corporate Social responsibility, September 26-28 2011;

Macro and Financial Econometrics Conference, Heidelberg, Germany

- Kernel Methods for Large Dataset, September 29-30 2011;

The 30th Annual International Symposium on Forecasting, San Diego, USA

- Nonlinear Forecasting Using a Large Number of Predictors, June 22 2010;

Tor Vergata Ph.D. Seminars

- Nonlinear Forecasting Using a Large Number of Predictors, March 31 2009;
- Determining the Number of Factors Using Conditional Predictive Test, March 02 2010;

Conferences Attended

- The 2nd Annual Conference of the International Association for Applied Econometrics (IAAE), University of Macedonia Thessaloniki, 25-27 June 2015;
- 16th Annual Advances in Econometrics Conference, Aarhus, 15-16 November 2014;
- III International Conference in Memory of Carlo Giannini on Dvelopments in Mcroeconomic Modeling and Econometric Assessment of Structural Policies, Bank of Italy, Rome 12-13 April 2012;
- II International Conference in Memory of Carlo Giannini on Time Series Econometrics and Macroeconomic Forecasting in a Policy Environment, Bank of Italy, Rome 19/20 January 2010;
- First Macroeconomic Forecasting Conference, ISAE, Rome, 27th March 2009;
- Workshop in Factor models, high frequency data and short-term forecasting Bank of Italy, Rome 16 September 2008;
- Workshop in Advances in Forecasting with Artificial Neural Networks Nice, France, Summer 2008;
- The 28th Annual International Symposium on Forecasting, Nice, France, Summer 2008;
- IX Workshop in Quantitative Finance University of Rome "Tor Vergata", 24/25 January 2008;
- Workshop in Parametric and Nonparametric Estimation and Forecasting of Time Series Conditional Moment Dynamic", Villa Mondragone, Rome, Summer 2007;
- VI Villa Mondragone Workshop in Economic Theory and Econometrics June 29/July 2 2006;
- Summer School in "Applied Macroeconometrics - Programming in MatLab", University of Salento, Lecce, Italy, July 2005;

Technical Skills

- MatLab, R and STATA.
- Programming: C, C++
- Applications: TeX, LaTeX, Microsoft Office, and other common productivity packages for Windows, OS X, and Linux platforms
- Operating Systems: Microsoft, Apple OS X, Linux

Language

- Italian (Mother Tongue)
- English (Fluent)
- French (Basic User)

Referring Professors

- Professor Marco Lippi, e-mail: ml@lippi.ws
- Professor Tommaso Proietti, e-mail: tommaso.proietti@uniroma2.it

Data
28/12/2017

Luogo
Roma