CONTACT Information Department of Economics, Management and Quantitative Methods University of Milan Via Livorno 1, 20122 Milano

viselliandrea@gmail.com \(\square\)
+39 328 30 66 924 \(\square\)
Personal webpage \(\square\)
Other media: \(\mathbf{g} \) in \(\sqrt{O} \)

RESEARCH INTERESTS Forecasting, Econometrics, Energy, Macroeconomics, Time Series.

CURRENT POSITIONS

Postdoctoral researcher at University of Milan, Department of Economics, Management and Quantitative Methods, Milan, Italy (October 2024 – today).

EDUCATION

University of Milan & University of Pavia, Italy.

Ph.D. in Economics, Doctor Europaeus (10/2021 – 02/2025)

Thesis: Nowcasting and forecast evaluation under large instabilities – Advisors: F. Iacone & L. Rossini.

University of Rome La Sapienza, Roma, Italy.

M.Sc. in Actuarial and Financial Sciences, Department of Statistical Sciences (09/2018 – 05/2021).

Thesis: Fundamentals and stock returns: an empirical analysis — Advisor: B. Maggi.

B.Sc. in Statistical Sciences. Department of Statistical Sciences (09/2014 - 12/2017)

Thesis: The pricing of Asian options — Advisor: G. Castellani.

Liceo Classico Benedetto da Norcia, Roma, Italy.

PUBLICATIONS

Publications:

1. Iacone F., Rossini L., and Viselli A. Comparing predictive ability in presence of instability over a very short time The Econometrics Journal (2025).

Working papers:

- 2. Ravazzolo F., Rossini L., and Viselli A. (2025). Modeling European Electricity Market Integration during turbulent times.
- 1. Viselli A. (202X). Nowcast combinations in presence of instabilities (Submitted).

Funding & Awards

Research fellowship from University of Milan, €29K (2024-2025) — Ph.D. Scholarship, €46K (2024).

VISITING PERIODS

Visiting Ph.D. Student at Department of Data Science, BI Norwegian Business School, Oslo, Norway (08/2023-01/2024) — Visiting Ph.D. Student at Bocconi University, Milan, Italy (04/2023-05/2023).

TEACHING EXPERIENCE

Teaching assistance:

Bayesian learning and Monte Carlo simulations, School of industrial and information engineering, Milan Politecnico, Milan, Italy — Mathematics, Department of Economics, Management, and Quantitative Methods, University of Milan, Milan, Italy — Programming with Matlab, Department of Economics, Management, and Quantitative Methods, University of Milan, Milan, Italy — Econometrics, Department of Economics and Management, University of Pavia, Pavia, Italy.

SEMINARS & PRESENTATIONS

Seminars:

BI Norwegian Business School, Oslo, Norway, November 29, 2024 — BI Norwegian Business School, Oslo, Norway, November 22, 2023 — Fondazione Eni Enrico Mattei (FEEM), Milan, Italy (01/03/23).

Invited $^{(i)}$ and contributed $^{(c)}$ presentations, and posters $^{(p)}$:

Applied Macroeconomics in a Changing World^(c), Oslo, Norway (11-12/09/25) — 13th Annual Conference of the International Association for Applied Econometrics (IAAE)^(c), Torino, Italia (25-27/06/25) — 15th RCEA Bayesian Econometrics Workshop^(c), Las Palmas de Gran Canaria, Spain (9-10/06/25) — 3rd Vienna Workshop on Economic Forecasting 2025^(c), Vienna, Austria (5-6/06/25) — 11th Italian Congress of Econometrics and Empirical Economics^(c), Palermo, Italy (29-31/05/25) — 3rd University of East Anglia Time Series Workshop^(c), Norwich, United Kingdom (22-23/05/25) — 1st Junior Milan Time Series Workshop^(c), Milan, Italy — 4th Dolomiti Macro Meeting⁽ⁱ⁾, Castelrotto, Italy (16-18/06/24) — 28th European Association of Young Economists^(c), Paris, France (24/05/24)

— Virtual Workshop for Junior Researchers in Time Series (online)^(c) $(18/04/24) - 31^{st}$ Symposium of the Society for Nonlinear Dynamics & Econometrics^(c), (21/03/24), Padova, Italy.

SERVICE TO PROFESSION

Organization of scientific events:

Member of the Organizing and Scientific Committee of the 1^{st} Junior Milan Time Series Workshop (Junior MITSS) at University of Milan, Italy (March 31, 2025) – Member of the Organizing and Scientific Committee of the 1^{st} Milan Ph.D. Economics Workshop (henceforth MEW) at University of Milan, Italy (June 28, 2023), of the 2^{nd} MEW at Bicocca University, Milan, Italy (September 16, 2024).

Referee service:

Annals of Applied Statistics — Spatial Economic Analysis — Bulletin of Economic Research.

Languages & Computer Skills

Italian (mother tongue) — English (Fluent)
MATLAB, R, Python, LATEX, Stata, GRETL, SPSS, Virtual Studio Code, Microsoft Office.

References

Fabrizio Iacone – Full Professor DEMM, University of Milan Via Conservatorio, 7, 20122 Milano, Italy E-mail address: fabrizio.iacone@unimi.it

Francesco Ravazzolo – Full Professor
Dep. of Economics, Free University of Bozen
Piazza Università 1, 39100 Bozen - Italy
E-mail address: francescoravazzolo@gmail.com

Luca Rossini – Associate Professor DEMM, University of Milan Via Conservatorio, 7, 20122 Milano, Italy E-mail address: luca.rossini@unimi.it