FRANCESCO RAVAZZOLO

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PROFESSIONAL EXPERIENCES

- Apr/12-Present **BI Norwegian Business School**
  - Oct /21-Present **Head of Department of Data Science and Analytics**
  - Jan/16- Present **Visiting Professor at Centre for Applied Macro and Petroleum Economics (CAMP)**
  - Jul/14- Dec/15 **Adjunct Professor**
  - Apr/12- Jun/14 **Researcher II**
- Jan/16-Present **Free University of Bozen-Bolzano**
  - Jan/22- Present **Full Professor of Econometrics** (Tempo definito)
  - Oct/18- Dec/21 **Full Professor of Econometrics**
  - Apr/21- Dec/21 **Coordinator of the PhD Program in Economics and Finance**
  - Oct/18- Sep/21 **Head of Research Cluster in Quantitative Methods and Economic Modeling**
  - Jan/16- Sep/18 **Associate Professor of Econometrics**
- Sep/24-Present **Founder, CUA**
- Nov/23-Present **Founder, STAIRS**
- May/23-Present **Founder, Commodia**
- Jun/21-Present **Founder, AIAQUA**
- Jun/23-Present **Fellows of International Association for Applied Econometrics (IAAE)**
- Sep/20-Aug/26 **Senior Fellow of the Rimini Centre for Economic Analysis (RCEA)**
- Sep/07-Dec/15 **Norges Bank.**
  - Aug/14- Dec/15 **Principal Researcher**
  - Jul/11- Jul/14 **Senior Researcher**
  - Sep/07- Jun/11 **Researcher**
- Sep/10-Present **Research Associate, Center for Applied Macroeconomic Analysis (CAMA), ANU**
- Mar/03-Jul/03 **Research Analyst, Greta Consulting, Venice**

EDUCATION

- Sep/03-Aug/07 **PhD in Economics, Erasmus University Rotterdam.**
- Oct/98-Dec/02 **Laurea in Economics & Business, Ca' Foscari University of Venice.**

JOURNAL PUBLICATIONS

63. Ravazzolo, F. and L. Rossini (2023), "Is the Price Cap for Gas Useful? Evidence from European Countries". *Annals of Applied Statistics*, forthcoming.
62. Goracci, G., D. Ferrari, S. Giannerini and F. Ravazzolo (2024), "Robust estimation for Threshold Autoregressive Moving-Average models", *Journal of Business Economics and Statistics*, forthcoming.
61. Durante, F., A. Gatto and F. Ravazzolo (2024), "Understanding relationships with the Aggregate Zonal Imbalance using copulas". *Statistical Methods & Applications*, 24, 513-544.
60. Baltodano Lopez, O.A., G. Bulfone, R. Casarin and F. Ravazzolo (2024), "Corporate CDS spreads from the Eurozone crisis to COVID-19 pandemic: A Bayesian Markov switching model". *Studies in Nonlinear Dynamics and Econometrics*, 28(2), 271-292.
59. Miroshnychenko, I., G. Vocalelli, A. De Massis, S. Grassi and F. Ravazzolo (2024), "The COVID-19 pandemic and family business performance". *Small Business Economics*, 62, 213-241.
58. Asimakopoulos, S., M. Lorusso and F. Ravazzolo (2023), "A New Economic Framework: A DSGE Model with Cryptocurrency". *Review of Economic Dynamics,* 51, 1012-1035.
57. Galdi, G., R. Casarin, D. Ferrari, C. Fezzi and F. Ravazzolo (2023), "Nowcasting industrial production using linear and non-linear models of electricity demand". *Energy Economics*, 126, 107006.
56. Fronzetti Colladon, A., F. Grippa, B. Guardabascio, G. Costante and F. Ravazzolo (2023), "Forecasting consumer confidence through semantic network analysis of online news". *Scientific Reports,* 13, 11785.

55. Billé, A.G., A. Tomelleri and F. Ravazzolo (2023), "Forecasting Regional GDPs: a Comparison with Spatial Dynamic Panel Data Models". *Spatial Economic Analysis*, 18(4), 530-551.
54. Foroni, C., F. Ravazzolo and L. Rossini (2023), "Forecasting daily electricity prices with monthly macroeconomic variables". *Economic Modelling*, 120, 106-160.
53. Casarin, R, S. Grassi, F. Ravazzolo and H.K. van Dijk (2023), "A Flexible Predictive Density Combination for Large Financial Data Sets in Regular and Crisis Periods". *Journal of Econometrics,* 237(2), 105370.
52. Bashiri Behmiri, N., C. Fezzi and F. Ravazzolo (2023), "Incorporating air temperature into mid-term electricity load forecasting models using time-series regressions and neural networks", *Energy*, 278, 127831.
51. Iacopini, M., F. Ravazzolo and L. Rossini (2023), "Proper Scoring Rules for Evaluating Asymmetry in Density Forecasting". *Journal of Business and Economic Statistics,* 2, 482-496.
50. Gianfreda, A., F. Ravazzolo and L. Rossini (2023), "Large Time-Varying Volatility Models for Electricity Prices". *Oxford Bulletin of Economics and Statistics,* 85(3), 545-573.
49. Billé, A.G., A. Gianfreda, F. Del Grosso and F. Ravazzolo (2022), "Forecasting Electricity Prices with Expert, Linear and Non-Linear Models". *International Journal of Forecasting,* 39, 570-586.
48. Fronzetti Colladon, A., S. Grassi, F. Ravazzolo and F. Violante (2022), "Forecasting Financial Markets with Semantic Network Analysis in the COVID-19 Crisis". *Journal of Forecasting*, 42(5), 1187-1204.
47. Durante, F., A. Gianfreda, F. Ravazzolo and L. Rossini (2022), "A Multivariate Dependence Analysis for Electricity Prices, Demand and Renewable Energy Sources". *Information Science,* 590, 74-89.
46. Avesani, D, A. Zanfei, N. Di Marco, A. Galletti, F. Ravazzolo, M. Righetti and B. Maione (2022), "Short-term hydropower optimization driven by innovative time-adapting econometric model", *Applied Energy*, 38, 118-510.
45. Agudze, K. M., M. Billio, R. Casarin and F. Ravazzolo (2022), "Markov Switching Panel with Network Interaction Effects". *Journal of Econometrics,* 230(2), 281-298.
44. Ferrari, D., F. Ravazzolo and J. Vespignani (2021), "Forecasting Energy Commodity Prices: A Large Global Dataset Sparse Approach". *Energy Economics,* 98, 105-268.
43. Caporin, M., R. Gupta and F. Ravazzolo (2021), "Contagion between Real Estate and Financial Markets: A Bayesian Quantile-on-Quantile Approach". *North American Journal of Economics and Finance,* 55, 1-12.
42. Gianfreda, A., F. Ravazzolo and L. Rossini (2020), "Comparing the Forecasting Performances of Linear Models for Electricity Prices with High RES Penetration". *International Journal of Forecasting,* 36(3), 974-986.
41. Casarin, R, F. Corradin, F. Ravazzolo and D. Sartore (2020), "A Scoring Rule for Factor and Autoregressive Models under Misspecification". *Advances in Decision Sciences,* 24(2), 1-37.
40. Ravazzolo, F. and J.L. Vespignani (2020), "A New Monthly Indicator of Global Real Economic Activity". *Canadian Journal of Economics,* 53(2), 743-766.
39. Furlanetto, F., F. Ravazzolo and S. Sarferaz (2019), "Identification of financial factors in economic fluctuations", *Economic Journal*, 129(617), 311–337.
38. Caporin, M., G. Natvik, F. Ravazzolo and P. Santucci de Magistris (2019), "The Bank-Sovereign Nexus: Evidence from a non-Bailout Episode", *Journal of Empirical Finance*, 53, 181-196.
37. Limongi Concetto, C. and Ravazzolo, F. (2019), "Optimism in Financial Markets: Stock Market Returns and Investor Sentiments". *Journal of Risk and Financial Management,*12, 85.
36. Catania, L., S. Grassi and F. Ravazzolo (2019). "Forecasting Cryptocurrencies under Model and Parameter Instability". *International Journal of Forecasting,* 39(2), 485-501.
35. Casarin, R., C. Foroni, M. Marcellino and F. Ravazzolo (2019), "Uncertainty Through the Lenses of a Mixed-Frequency Bayesian Panel Markov Switching Model". *Annals of Applied Statistics,* 12(4), 2559-2586.
34. Bassetti, F., R. Casarin and F. Ravazzolo (2018), "Bayesian Nonparametric Calibration and Combination of Predictive Distributions", *Journal of American Statistical Association,* 113(522), 675-685.
33. Caporin, M., L. Pelizzon, F. Ravazzolo and R. Rigobon (2018), "Measuring Sovereign Contagion in Europe", *Journal of Financial Stability,* 34, 150-181.
32. Foroni, C., F. Ravazzolo and B. Sadaba (2018), "Assessing the Predictive Ability of Sovereign Default Risk on Exchange Rate Returns", *Journal of International Money and Finance,* 81, 241-264.
31. Aastveit, K.A., F. Ravazzolo and H.K. van Dijk (2018), "Combined Density Nowcasting in an Uncertain Economic Environment". *Journal of Business and Economic Statistics,* 36(1), 131-145.
30. Bianchi, D., M. Guidolin, and F. Ravazzolo (2018), "Dissecting the 2007-2009 real estate market bust: systematic pricing correction or just a housing fad?", *Journal of Financial Econometrics,* 16(1), 34–62.

29. Lerch, S., T. Thorarinsdottir, F. Ravazzolo and T. Gneiting (2017), "Forecaster's Dilemma: Extreme Events and Forecast Evaluation", *Statistical Science*, 32(1), 106-127.

28. Bjørnland, H.C., F. Ravazzolo and L. A. Thorsrud (2017), "Forecasting GDP with Global Components. This time is different", *International Journal of Forecasting,* 33(1), 153-173.

27. Bianchi, D., M. Guidolin, and F. Ravazzolo (2017), "Macroeconomic Factors Strike Back: A Bayesian Change-Point Model of Time-Varying Risk Exposures and Premia in the U.S. Cross-Section", *Journal of Business and Economic Statistics,* 35(1), 110-129.

26. Aastveit, K.A., C. Foroni and F. Ravazzolo (2017), "Density forecasts with MIDAS models", *Journal of Applied Econometrics,* 32(4), 783–801.

25. Kruger, F., T. Clark and F. Ravazzolo (2017), "Using Entropic Tilting to Combine BVAR Forecasts with External Nowcasts". *Journal of Business and Economic Statistics, 35(3), 470-485*.

24. Lombardi, M. and F. Ravazzolo (2016), "On the correlation between commodity and equity returns: implications for portfolio allocation", *Journal of Commodity Markets,* 2(1), 45-57.

23. Ravazzolo, F. and P. Rothman (2016), "Oil-price Density Forecasts of US GDP". *Studies in Nonlinear Dynamics and Econometrics*, 20(4), 441-453.

22. Casarin, R. and Ravazzolo, F., (2016), "A discussion on: Of Quantiles and Expectiles: Consistent Scoring Functions, Choquet Representations, and Forecast Ranking", by W. Ehm, T. Gneiting, A. Jordan, and A. Krueger. *Journal of the Royal Statistical Society, Series B*, 78(3), 538-539**.**

21. Casarin, R., G. Mantoan and F. Ravazzolo (2016), "Bayesian Calibration of Generalized Pools of Predictive Distributions", *Econometrics,* 4(1), 17.

20. Aastveit, K.A., A.S. Jore and F. Ravazzolo (2016), "Identification and real-time forecasting of Norwegian business cycles", *International Journal of Forecasting,* 32(2), 283-292.

19. Pettenuzzo, D. and F. Ravazzolo (2016), "Optimal Portfolio Choice under Decision-Based Model Combinations". *Journal of Applied Econometrics,* 31(7), 1312:1332.

18. Billio M., R. Casarin, F. Ravazzolo and H.K. van Dijk (2016), "Interactions between Eurozone and US Booms and Busts: A Bayesian Panel Markov-switching VAR Model", *Journal of Applied Econometrics,* 31(7), 1352:1370.

17. Casarin, R, S. Grassi, F. Ravazzolo and H.K. van Dijk (2015), "Parallel Sequential Monte Carlo for Efficient Density Combination: the DeCo Matlab Toolbox", *Journal of Statistical Software,* 68(3).

16. Clark T. and F. Ravazzolo (2015), "The Macroeconomic Forecasting Performance of Autoregressive Models with Alternative Specifications of Time-Varying Volatility", *Journal of Applied Econometrics,* 30(4), 551-575.

15. Monticini, A. and F. Ravazzolo (2014), "Forecasting the Intraday Price of Money", *Journal of Empirical Finance,* 29, 304-315.

14. Martisen K., F. Ravazzolo and F. Wulfsberg (2014), "Forecasting Macroeconomic Variables Using Disaggregate Survey Data", *International Journal of Forecasting*, 30(1), 65-77.

13. Ravazzolo F. and S.P. Vahey (2014), "Forecast Densities for Economic Aggregates from Disaggregate Ensembles", *Studies in Nonlinear Dynamics and Econometrics*, 18(4), 367–381.

12. Billio M., R. Casarin, F. Ravazzolo and H.K. van Dijk (2013), "Time-varying Combinations of Predictive Densities using Nonlinear Filtering", *Journal of Econometrics*, 177(2), 213-232.

11. Guidolin M., F. Ravazzolo and A. Donato Tortora (2013), "Alternative Econometric Implementations of Multi-Factor Models of the US Financial Markets", *Quarterly Review of Finance and Economics*, 53(2), 87-111.

10. Groen, J.J.J., R. Paap and F. Ravazzolo (2013), "Real-time Inflation Forecasting in a Changing World", *Journal of Business and Economic Statistics,* 31(1), 29-44.

9. Guidolin M., F. Ravazzolo and A. Donato Tortora (2013), "Myths and Facts about the Alleged Over-Pricing of U.S. Real Estate", *Journal of Real Estate Economics and Finance*.

8. Ravazzolo F. and P. Rothman (2012), "Oil and US GDP: A Real-time Out-Of-Sample Examination", *Journal of Money, Credit and Banking,* 45(2-3), 449-463.

7. Billio M., R. Casarin, F. Ravazzolo and H.K. van Dijk (2012), "Combination Schemes for Turning Point Predictions", *Quarterly Review of Finance and Economics*, 52(4), 402-412.

6. Hoogerheide L., F. Ravazzolo and H.K. van Dijk (2012), "Backtesting Value-at-Risk Using Forecasts for Multiple Horizons: a Comment on the Forecast rationality Tests Based on Multi-horizon Bounds by A.J. Patton and A. Timmermann", *Journal of Business and Economic Statistics*, 30(1).

5. Huurman C., F. Ravazzolo and C. Zhou (2012), "The Power of Weather", *Computational Statistics and Data Analysis*, 56(11), 3793-3807.

4. Ravazzolo F. and Ø. Røisland (2011), "Why Do People Give Less Weight to Advice the Further It Is from their Initial Opinion?", *Economics Letters,* 112(1), 63-66.

3. Kascha C. and F. Ravazzolo (2010), "Combining Inflation Density Forecasts", *Journal of Forecasting* 29, 231-250.

2. Hoogerheide L., R. Kleijn, F. Ravazzolo, H.K. van Dijk and M. Verbeek (2010), "Forecast Accuracy and Economic Gains from Bayesian Model Averaging using Time-varying Weights", *Journal of Forecasting* 29, 251-269.

1. De Pooter M., F. Ravazzolo, R. Segers and H.K. van Dijk (2008), "Bayesian Near-boundary Analysis in Basic Macroeconomic Time Series Models", *Advances in Econometrics* 23, 331-432.

BOOK CONTRIBUTIONS

5. Bassetti, F, R. Casarin and F. Ravazzolo (2020). "Density Forecasting". In Fuleky**,** P. (eds) *Macroeconomic Forecasting in the Era of Big Data,* Springer.

4. Aastveit, K.A., J. Mitchell, F. Ravazzolo and H.K. van Dijk (2020). "The Evolution of Forecast Density Combinations in Economics", Oxford Research Encyclopedia of Economics and Finance.

3. Catania L., Grassi S., Ravazzolo F. (2018) Predicting the Volatility of Cryptocurrency Time-Series. In: Corazza M., Durbán M., Grané A., Perna C., Sibillo M. (eds) *Mathematical and Statistical Methods for Actuarial Sciences and Finance*. Springer.

2. Bache I. W., J. Mitchell, F. Ravazzolo, and S. P. Vahey (2010). "Macro Modeling with Many Models", in D. Cobham, Ø. Eitrheim, S. Gerlach, and J. Qvigstad (Eds.), *Twenty Years of Inflation Targeting: Lessons Learned and Future Prospects*. Cambridge University Press, 398-418.

1. Ravazzolo F., R. Paap, D. van Dijk and P.H. Franses (2008), "Bayesian Model Averaging in the Presence of Structural Breaks", in M. Wohar and D. Rapach (eds.), *Forecasting in the Presence of Structural Breaks and Model Uncertainty – Frontiers of Economic and Globalization Series Vol.3*, Emerald Publishing Group, 561-594.

PROCEEDINGS AND OTHER PUBLICATIONS

4. Menin, L., A. Paolillo, S. Piazzi, D. Antolini, D. Rossi, F. Ravazzolo and M. Baratieri (2024), Biomass combined heat and power for renewable power provision in mountain environments: techno-economic assessment of cost factors and competitiveness under current and projected energy market conditions, *Journal of Physics: Conference Series* 2893.

3. Casarin, R., Gneiting T. and Ravazzolo, F., (2014). "Probabilistic Calibration of Predictive Distributions", *Proceedings of the XLVII Scientific Meeting of the Italian Statistical Society*, Cagliari, CUEC.

2. Ravazzolo F. and S. P. Vahey (2009). "Measuring Core Inflation in Australia with Disaggregate Ensembles", *Proceedings of 2009 RBA Conference*, 178-195.

1. Billio M., R. Casarin, F. Ravazzolo and H.K. van Dijk (2011), "Bayesian Combinations of Stock Prices Predictions with an Applications to the Amsterdam Exchange index", *Medium for Econometric Applications.*

BOOKS

2. Bernardi, M, S. Grassi and F. Ravazzolo (2020). "Bayesian Econometrics". MDPI AG.

1. Ravazzolo F. (2007). "Forecasting Financial Time Series Using Model Averaging", Tinbergen Institute Research Series 415.

WORKING PAPERS

Baumeister, C., F. Huber, T. K. Lee and F. Ravazzolo (2024), Forecasting Natural Gas Prices in Real Time, NBER working paper 33156.

Biscosi F., S. Grassi, G.L. Mazzi, F. Ravazzolo, R.R. Ruggeri, P. Ronkowski and H. Vlachou (2024), A real-time simulation study on the behaviour of alternative trend-cycle decomposition methods during the pandemic, Eurostat-Statistical working paper.

Corrado, L., S. Grassi, A. Paollilo and F. Ravazzolo (2024) "Energy Shocks, Pandemics and the Macroeconomy", CEIS Working Paper No. 582.

Lorusso, M., F. Ravazzolo and C. Udroiu (2024), "Fiscal stimuli: Monetary versus Fiscal Financing", BEMPS - Bozen Economics & Management Paper Series BEMPS 105.

Kharazi, A. and F. Ravazzolo (2023), "Regulatory Collateral Requirements and Delinquency Rate in a Two-Agent New Keynesian Model," Working Paper series 23-03, Rimini Centre for Economic Analysis.

Bashiri Behmiri, N., C. Fezzi and F. Ravazzolo (2023), "Renewable Sources and Short-To Mid-Term Electricity Price Forecasting". SSRN.

Bjørnland, H.C., R. Casarin, M. Lorusso and F. Ravazzolo (2023), "Fiscal Policy Regimes in Resource-Rich Economies". CAMP Working Paper Series 13/2023.

Grassi, S., F. Ravazzolo, J. Vespignani and G. Vocalelli (2023), "Global money supply and energy and non-energy commodity prices: A MS-TV-VAR approach". BEMPS - Bozen Economics & Management Paper Series BEMPS100.

Ditzen, J. and F. Ravazzolo (2022), "Dominant Drivers of National Inflation". ArXiv.

Iacopini, M., F. Ravazzolo and L. Rossini (2022), "Bayesian Multivariate Quantile Regression with alternative Time-varying Volatility Specifications". ArXiv.

Boni, S. and F. Ravazzolo (2022), "A Structural Analysis of Unemployment-Generating Supply Shocks with an Application to the US Pharmaceutical Industry". BEMPS - Bozen Economics & Management Paper Series BEMPS94.

Diwambuena, J. and F. Ravazzolo (2021), "Identification of Labour Market Shocks". BEMPS - Bozen Economics & Management Paper Series BEMPS86.

Grassi, S., M. Lorusso and F. Ravazzolo (2021), "Adaptive Importance Sampling for DSGE Models". BEMPS - Bozen Economics & Management Paper Series BEMPS84.

Banbura, M., F. Brenna, J. Parades and F. Ravazzolo (2021), "Combining Bayesian VARs with Survey Density Forecasts: Does it Pay Off?". ECB Working Paper Series No 2543.

Ravazzolo, F., T. Sveen and S. K. Zahiri (2016), "Commodity Futures and Forecasting Commodity Currencies". *CAMP working paper 7/2016.*

Foroni, C., F. Ravazzolo and P. J. Ribeiro (2015), "Forecasting Commodity Currencies: the Role of Fundamentals with Short-lived Predictive Content". *Norges Bank working paper 14/2015.*

De Pooter, M., F. Ravazzolo and D. van Dijk (2010), "Term Structure Forecasting using Macro Factors and Forecast Combination", *Norges Bank working paper 2010/01*.

De Pooter, M., F. Ravazzolo and D. van Dijk (2007), "Predicting the Term Structure of US Interest Rates", *Tinbergen Institute working paper 07-028/4*.

van Dijk D., P.H. Franses and F. Ravazzolo (2007), "Evaluating real-time Forecasts in Real-time", *Econometric Institute Report EI2007-33*.

TEACHING EXPERIENCES

- Sep/24 Frontiers of Energy Econometrics Second Edition, Lake Como School of Advanced Studies.
- Jun/24 7th Forecasting summer school at 44th ISF, Dijon.
- Aug/20, Aug/22, Aug/24 Advanced Bayesian Econometrics: Bayesian Multivariate Models and Forecasting in Economics and Finance; SIdE PhD course.
- Nov/19- Present Financial Econometrics; master course, Free University of Bozen-Bolzano.
- Dec/17-Present Quantitative Research Methods; PhD course, Free University of Bozen-Bolzano.
- Feb/17 Applied Econometrics Methods; PhD course, Free University of Bozen-Bolzano.
- Sep/16, Aug/18 Advance Bayesian Econometrics; SIdE PhD course.
- Feb/16- Present Econometrics; bachelor course, Free University of Bozen-Bolzano.
- Jun/14 Central bankers' course on Monetary Policy and Commodity Price; External lecture; Study Center Gerzensee.
- Feb/13 Bayesian Inference and MCMC Simulation Methods; BI Norwegian Business School.
- Feb/10 The Term Structure of Interest Rates: Definitions, Models and Applications; University of Venice.
- Sep/05-Aug/07 Assistant lecturer in Microeconomics and Markets; International Business Administration Bachelor program, Erasmus University Rotterdam.

EDITORIAL WORK AND OTHER AFFILITATION

- Mar/24-Present **President of the Society of Nonlinear Dynamics and Econometrics.**
- Feb/24-Present **Co-editor for Spatial Economic Analysis.**
- Jul/21-Present **Organizer of the Italian Econometric Association Summer School.**
- Jul/20-May/24 **Member of the Steering Committee of the Italian Econometric Association.**

- Oct/20 **Guest Editor for Journal of Risk and Financial Management.**
- Oct/17-Mar/24 **Member of the Executive Committee of the Society of Nonlinear Dynamics and Econometrics.**
- Mar/16--Present **Member of the Editorial Board for Econometrics.**
- Jan/16 **Guest Editor for Econometrics.**
- Sep/16-Present **Associate Editor for International Journal of Forecasting.**
- Nov/15-Present **Associate Editor for Studies in Nonlinear Dynamics and Econometrics.**
- Oct/15-Sep/23 **Associate Editor for Journal of Applied Econometrics.**
- Oct/13-Present **Associate Editor for Annals of Applied Statistics.**

PhD ADVISORY COMMITTEE AND SUPERVISOR

- 2024: Claudia Udroiu, Free University of Bolzano-Bozen.
- 2023: Federica Brenna, KU Leuven.
- 2022: Josue Mabulango Diwambuena, Free University of Bozen-Bolzano; Olli Palmén, University of Helsinki.
- 2021: Filippo Dal Grosso, Free University of Bozen-Bolzano; Friederike Hertweck, Free University of Bozen-Bolzano.
- 2018: Francesco Corsello, Bocconi University; Valerio Nispi Landi, Bocconi University.
- 2017: Luis Uzeda, Australian National University; Changhan Hou, Australian National University.
- 2016: Komla Mawulom Agudze, Ca' Foscari University of Venice; Barbara Maria Sadaba, Erasmus University Rotterdam and Tinbergen Institute.
- 2015: Daniel Felix Ahelegbey, Ca' Foscari University of Venice.
- 2014: Leif Anders Thorsrud, BI Norwegian Business School; Benjamin Wong, Australian National University.

CONFERENCE AND WORKSHOP ORGANIZER

- Jun/24 **Fourth Dolomiti Macro Meetings,** Castelrotto (BZ), Italy.
- Jun/23 **Third Dolomiti Macro Meetings,** San Candido (BZ), Italy.
- Jun/23 **International Association for Applied Econometrics (IAAE)** Annual Conference, BI Norwegian Business School, Oslo, Norway,
- Apr/23 Bolzano-Waseba **Workshop on Statistics & Time Series Analysis**, Selva Val Gardena (BZ), Italy.
- Jun/22 **Second Dolomiti Macro Meetings,** Selva Val Gardena (BZ), Italy.
- Dec/21 Free University of Bozen-Bolzano **The First Applied Workshop of Micro- and Macroeconomic**
- Dec/20 Free University of Bozen-Bolzano workshop: **Learning Tools and Applied Quantitative Methods for Decision Making**
- Dec/19 CAMA-CAMP-RBA workshop: **International Economic Flows: Energy, Finance, Diplomacy and Market Structures**
- Nov/19 Free University of Bozen-Bolzano **Energy Day**.
- Jun/19 **First Dolomiti Macro Meetings,** Castelrotto (BZ), Italy.
- Jul/18 Free University of Bozen-Bolzano **Workshop on Energy Economics.**
- Dec/17 CAMA workshop: **Applied Macroeconometric Workshop**.
- Oct/16 7th **Annual ESOBE meeting**, Venice, Italy.
- Sep/16 Free University of Bozen-Bolzano workshop: **Forecasting in Finance and Macroeconomics.**
- Dec/15 University of Melbourne workshop: **Bayesian Analysis and Modeling Summer Workshop.**
- Mar/15 **23rd Annual Symposium of the Society for Nonlinear Dynamics and Econometrics.**
- Jun/14 CAMP workshop: **Commodity Price Dynamics and Financialization**.
- Aug/13 4th **Annual ESOBE meeting**, Oslo, Norway.
- May/13 CAMP workshop: **Oil and Macroeconomics**.
- Mar/13 ECB and Norges Bank joint workshop: **Monetary Policy and Commodity Prices**.
- Mar/12 Norges Bank conference: **Modeling and Forecasting Oil Prices**.
- Aug/11 **5th JEuBES meeting**, Oslo, Norway.
- May/11 ICEF workshop**: Density Forecasting**.

- Jun/10 Norges Bank conference: **Recent Developments in the Econometrics of Macroeconomics and Finance**.
- Nov/07 Tinbergen workshop: **Modelling and Managing Risk.**

VISITING PROGRAMS

- Dec/13 **Centre for Applied Macroeconomic Analysis, Australian National University.**
- Oct/10 – Apr/12 **Norwegian School of Management, Department of Economics.**
- Mar/10 **Centre for Applied Macroeconomic Analysis, Australian National University.**
- Nov/08 **DNB visiting scholar program.**
- July/08 **Reserve Bank of New Zealand.**
- May/07-Aug/07 **Marie Curie Early Stage Training fellowship at Manchester Business School.**

EXTERNAL FUNDING

- May/23 **PRIN: Econometric and Macro-Financial Models of Climate Change: Transition, Policies and Extreme Events**, MIUR, role: PI.
- Nov/22-Dec/25 **iNEST, spoke Ecosystems for Mountain Innovations**, MIUR and Next EU generation.
- Jan/21-Dec/24 **Expert on Trend Cycle Decomposition**, GOPA-Eurostat, role: PI.
- Jan/21-Dec/24 **Expert on Data Analysis Revisions**, GOPA-Eurostat, role: PI.
- Sep/21 **HEIRS: High-frequency Economic Indicators and Resilience of Society**, FISR-MIUR, role: PI.
- Sep/20 **SHE: Seasonal Hydrological Econometric forecasting for hydropower optimization**, Bando Research Südtitorl/Alto Adige, role: Co-PI.
- Jun/20 **DNI: Data Normalization Intelligence,** funded by Corvallis, role: Co-PI.
- May/19 **PRIN: Econometric Analysis of High Dimensional Models with Network Structures in Macroeconomics and Finance,** MIUR, role: local unit PI.
- May/17 **OPTIMUM: dynamic optimization of programmable hydroelectric plants**, funded by European Commission, Province of Bozen-Bolzano, Alperia Energy, role: PI.
- Dec/16 **Econometrics models for the pricing of European electricity markets,** funded by Europe Energy, role: PI.