

GIOVANNI ANGELINI

PERSONAL INFORMATION

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CURRENT POSITION

Assistant Professor RTDb, Department of Economics, University of Bologna.

RESEARCH INTERESTS

Macroeconometrics

Time series econometrics

Financial econometrics

Forecasting

Quantitative Sport Economics

PUBLICATIONS

- 2021 Angelini, G., Cavaliere G. and Fanelli, L. (2021), Bootstrap Inference and Diagnostic in State Space Models: with Applications to Dynamic Macro Models. **Journal of Applied Econometrics**, forthcoming.
- 2021 Angelini, G., Candila, V. and De Angelis, L. (2021), Weighted ELO rating for tennis match predictions. **European Journal of Operational Research**, forthcoming.
- 2020 Guizzardi, A., Pons, E. M., Angelini, G. and Ranieri, E. (2020), Big data from the supply side: a Smart Approach to tourism demand forecasting **International Journal of Forecasting**, forthcoming.
- 2020 Angelini, G. (2020). Bootstrap Lag Selection in DSGE Models with Expectations Correction. **Econometrics and Statistics**, 14, 38-48.
- 2019 Angelini, G. and Fanelli, L. (2019), Exogenous Uncertainty and the Identification of Structural Vector Autoregressions with External Instruments. **Journal of Applied Econometrics**, 34(6), 951-971.
- 2019 Angelini, G. and De Angelis, L. (2019), Efficiency of online football betting markets. **International Journal of Forecasting**, 35(2), 712-721.
- 2019 Angelini, G., Bacchiocchi, E., Caggiano, G. and Fanelli, L. (2019), Uncertainty across volatility regimes. **Journal of Applied Econometrics**, 34(3), 437-455.
- 2018 Angelini, G. and Gorgi, P. (2018). DSGE Models with observation-driven time-varying volatility. **Economics Letters**, 171, 169-171.
- 2017 Angelini, G. and De Angelis, L. (2017). PARX models for football match predictions. **Journal of Forecasting**, 36(7), 795-807.

- 2016 Angelini, G. and Fanelli, L. (2016). Misspecification and Expectations Correction in New Keynesian DSGE Models. **Oxford Bulletin of Economics and Statistics**, 78 (5), 623-649.
- 2015 Angelini, G. (2015). Estimation of Quasi-Rational DSGE Models. AMS Ph.D. Thesis, <http://amsdottorato.unibo.it/6743/>, (Evaluation committee: Gunnar Bårdsen, Massimo Franchi, Alessia Paccagnini).
- 2014 Bernini C., Guizzardi, A. and Angelini, G (2013). Developing a composite indicator of residents well-being: the case of Romagna area. **Statistical Methods and Applications from a Historical Perspective**.
- 2013 Bernini C., Guizzardi, A. and Angelini, G (2013). DEA-like model and common weights approach for the construction of a subjective community well-being indicator. **Social Indicators Research**, 114(2), 405-424 .
- 2013 Angelini, G., Bernini, C. and Guizzardi, A.) (2013). Comparing weighting systems in the measurement of Subjective Well-Being. **Statistica**, 73(2), 143-163.

WORKING PAPERS

- Submitted* Angelini, G., Costantini, M. and Easaw, J. (20-), Uncertainty and spillover effects across the Euro area. Working Paper (previous version of the paper): <https://ideas.repec.org/p/cdf/wpaper/2018-15.html>
- Submitted* Angelini, G., De Angelis, L. and Singleton, C. (20-), Informational efficiency and price reactions in exchange betting markets. Working Paper: <http://www.reading.ac.uk/web/files/economics/emdp201920.pdf>.
- Submitted* Angelini, G., Caggiano, G., Castelnuovo, E. and Fanelli, L. (20-), Are Fiscal Multipliers Estimated with Proxy-SVARs Robust?

WORKS IN PROGRESS

- Angelini, G., Cavaliere G. and Fanelli, L. (20-), Bootstrap Diagnostic in Proxy-SVARs with Weak Proxies.
- Angelini, G. and Sorge, M. (20-), Under the same (Chole)sky: DNK models with timing restrictions and recursive identification of monetary policy shocks.
- Angelini, G. and Koopman, S.J. (20-), Bootstrap methods for trend-cycle models.

CONFERENCES/SEMINARS

- Cagliari, 2021*
ICEEE Are Fiscal Multipliers Estimated with Proxy-SVARs Robust?
3rd Italian Congress of Econometrics and Empirical Economics.
- Reading, 2019*
RFEW Informational efficiency and price reactions in exchange betting markets.
1st Reading Football Economics Workshop.
- Melbourne, 2019* Exogenous Uncertainty and the Identification of Structural Vector Autoregressions with External Instruments.
Internal Seminar.
- Lecce, 2019*
ICEEE Exogenous Uncertainty and the Identification of Structural Vector Autoregressions with External Instruments.
8th Italian Congress of Econometrics and Empirical Economics.

<i>Amsterdam, 2017</i>	Bootstrapping DSGE Models. <i>Internal Seminar.</i>
<i>Messina, 2017</i> ICEEE	Bootstrapping DSGE models. <i>7th Italian Congress of Econometrics and Empirical Economics.</i>
<i>Seville, 2016</i> CFE	Expectations correction and lag selection in DSGE models. <i>10th International Conference on Computational and Financial Econometrics.</i>
<i>Santander, 2016</i> ISF	PARX model for football matches predictions. <i>36th International Symposium on Forecasting.</i>
<i>Padova, 2016</i> PMT	Bootstrapping DSGE models. <i>2nd Padova Macro Talks.</i>
<i>London, 2015</i> CFE	Misspecification and Expectations Correction in New Keynesian DSGE models. <i>9th International Conference on Computational and Financial Econometrics.</i>
<i>Padova, 2015</i> PMT	Misspecification and Expectations Correction in New Keynesian DSGE models <i>1st Padova Macro Talks.</i>
<i>Salerno, 2015</i> ICEEE	Misspecification and Quasi-Rational Expectations in DSGE models. <i>6th Italian Congress of Econometrics and Empirical Economics.</i>
<i>Perugia, 2014</i> WEEE	Estimation of Quasi-Rational DSGE Models. <i>2nd Workshop in Econometrics and Empirical Economics.</i>
<i>Rotterdam, 2014</i> ISF	Forecasting with Quasi-Rational DSGE models. <i>34th International Symposium on Forecasting.</i>

AFFILIATIONS

Member of the International Association of Applied Econometrics

Member of the Italian Econometric Association

Member of the Econometric Society

EDUCATION

<i>06/2019-07/2019</i>	Research Visiting, UNIVERSITY OF MELBOURNE Supervisor: Prof. Efrem Castelnuovo
<i>08/2017-11/2017</i>	Postdoc Visiting, VRIJE UNIVERSITEIT AMSTERDAM Supervisor: Prof. Siem Jan Koopman
<i>10/2011-02/2015</i>	University of Bologna Ph.D. in "Statistical Methodology for Scientific Research", thesis title: "Estimation of Quasi-Rational DSGE Models", supervisor: Prof. Luca Fanelli, Evaluation Committee: prof. Gunnar Bårdsen, prof. Massimo Franchi, prof. Alessia Paccagnini, 3-years scholarship granted by University of Bologna
<i>02/2013-05/2013</i>	Ph.D. Visiting, QUEEN MARY UNIVERSITY Supervisor: Prof. Andrea Carriero
<i>09/2008-09/2010</i>	University of Bologna Master Science in "Statistical Sciences", Department of Statistical Sciences
<i>09/2005-07/2008</i>	University of Bologna Bachelor degree in "Finance and Insurance", Department of Statistical Sciences

TEACHING

Econometria dei Mercati Finanziari, Laurea Triennale in Scienze Statistiche.
University of Bologna, Department of Statistical Sciences, Rimini Campus.

Risk Measurement, Master Degree in Economics and Finance. University Ca' Foscari
of Venice, Department of Economics.

Introduction to Econometrics, Bachelor Degree in Economics, Markets and Finance.
University Ca' Foscari of Venice, Department of Economics.

LANGUAGES

<i>Italian</i>	Native speaker
<i>English</i>	Good

COMPUTER SKILLS

MATLAB, R, SQL, VBA, GRETL, Microsoft Office, L^AT_EX, JAVA, PHP

September 8, 2021