Andrea Renzetti

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Date of birth: March 30, 1995

Research Interests: Empirical macroeconomics, Econometrics, Bayesian Econometric Methods

Positions

October 2023 - Present	**Research Fellow** - Bocconi University
June 2022 - December 2022	**Ph.D. Trainee** - European Central Bank, Directorate General Economics
March 2021 - June 2021 January 2022 - February 2022	**Research Intern** - Bank of Italy, D.G. for Economics, Statistics and Research

Education

2019 - Present (expected 2024)	**Ph.D. in Economics**, University of Bologna Advisor: Prof. Andrea Carriero
January 2023 - April 2023	Visiting Ph.D. student, University of Pennsylvania Sponsor: Prof. Frank Schorfheide
2017 - 2019	**M.Sc. in Economics**, University of Rome Tor Vergata Final grade: 110/110 cum Laude
2014 - 2017	**B.Sc. in Economics**, University of Rome Tor Vergata Final grade: 110/110 cum Laude
Fall 2016	Exchange Student, University of Barcelona

Teaching

Spring 2021, Spring 2022	Teaching Assistant - Macroeconomics I *(MSc in Economics)* University of Bologna, *Department of Economics*
Spring 2022	Teaching Assistant - Econometrics *(Second cycle degree in Statistical Science)* University of Bologna, *Department of Statistics*
Spring 2022	Teaching Assistant - Quantitative Methods - Econometrics *(MSc in Management)* University of Bologna, *Department of Economics*

Research

- *"Theory coherent shrinkage of time varying parameters in VARs"*   [Paper]
- *"Labour at risk"* joint with Claudia Foroni (ECB) and Vasco Botelho (ECB)   [Paper]
- *"Modelling and forecasting macroeconomic risk with time varying skewness stochastic volatility models"* [Paper]

Scholarships

2023	Marco Polo Scholarship, University of Bologna
2019	Borsa Mortara - *Particularly deserving candidate*, Bank of Italy
2019	PhD Scholarship, University of Bologna
2018 - 2019	Working scholarship - International Office, University of Rome Tor Vergata
2018	First Prize - First Year Student Prizes of the M.Sc. in Economics, University of Rome Tor Vergata
2017 - 2018	Working scholarship - Vilfredo Pareto Library, University of Rome Tor Vergata
2016	Erasmus+ Scholarship, University of Rome Tor Vergata

Other activities

Presentations	2023 Federal Reserve Bank of Philadelphia (NBER-NSF SBIES), Oslo (IAAE)
	2022 European Central Bank, University of Bologna
Refereeing	International journal of forecasting

Other education

2021	Macroeconometrics Summer School, Barcelona Graduate School of Economics:
	Bayesian Time Series Methods: Introductory
	Bayesian Time Series Methods: Advanced
	High-Dimensional Time Series Models II: Big Data and Machine Learning
2020	Summer School - Bayesian Multivariate Models and Forecasting in Economics and Finance
	SIDE "Società Italiana di Econometria"

Skills

Computing Skills	Statistical software: MATLAB, R, Stata
	Other software: Excel, Word, Power Point
	Programming: Python
	Writing: LaTeX
Languages	Italian (native), English, Spanish