GIOVANNI ANGELINI

PERSONAL INFORMATION

Born in Italy, 26 February 1986

email g.angelini@unibo.it

personal website https://sites.google.com/view/giovanni-angelini/

JOB POSITIONS

08/2019-present Assistant Professor RTDb, University of Bologna, Department of Economics.

09/2018-08/2019 Assistant Professor RTDa, Ca' Foscari University of Venice, Department of Economics.

10/2014-08/2018 Postdoctoral Research Fellow, University of Bologna.

RESEARCH INTERESTS

Macroeconometrics

Time series econometrics

Financial econometrics

Forecasting

Quantitative Sport Economics

PUBLICATIONS

2022 Angelini, G., Cavaliere G. and Fanelli, L. (2022), Bootstrap Inference and Diagnostic in State Space Models: with Applications to Dynamic Macro Models. **Journal of Applied Econometrics**, forthcoming.

2022 Angelini, G., De Angelis, L. and Singleton, C. (2022), Informational efficiency and price reactions in exchange betting markets. **International Journal of Forecasting**, 38(1), 282-299.

2021 Angelini, G. and Sorge, M. M. (2021), Under the same (Chole)sky: DNK models, timing restrictions and recursive identification of monetary policy shocks. **Journal of Economic Dynamics and Control**, 133.

2021 Angelini, G., Candila, V. and De Angelis, L. (2021), Weighted ELO rating for tennis match predictions. **European Journal of Operational Reserach**, 297(1), 120-132.

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**, 37(3), 1049-1060.

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 Guizzardi, A., Angelini, G. and Pons, F.M.E. (2019), A multivariate hedonic approach to accommodation price dynamics. **International Journal of Tourism Research**, forthcoming.

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

R&R Angelini, G., Caggiano, G., Castelnuovo, E. and Fanelli, L. (20-), Are Fiscal Multipliers Estimated with Proxy-SVARs Robust? Working paper: https://amsacta.unibo.it/6428/1/WP1151.pdf

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., Cavaliere, G. and Fanelli, L. (20-), An Identification Strategy for Proxy-SVARs with Weak Proxies.

WORKS IN PROGRESS

Angelini, G. and Koopman, S.J. (20–), Bootstrap methods for trend-cycle models.

WORKSHOPS AND EVENTS

Rimini, 2022 Local Organizer
IWEEE *3rd Italian Workshop of Econometrics and Empirical Economics.*

CONFERENCES AND SEMINARS PRESENTATIONS

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.

Amsterdam, 2017
Bootstrapping DSGE Models.
Internal Seminar.

Messina, 2017 **ICEEE**
Bootstrapping DSGE models.
7th Italian Congress of Econometrics and Empirical Economics.

Seville, 2016 **CFE**
Expectations correction and lag selection in DSGE models.
10th International Conference on Computational and Financial Econometrics.

Santander, 2016 **ISF**
PARX model for football matches predictions.
36th International Symposium on Forecasting.

Padova, 2016 **PMT**
Bootstrapping DSGE models.
2nd Padova Macro Talks.

London, 2015 **CFE**
Misspecification and Expectations Correction in New Keynesian DSGE models.
9th International Conference on Computational and Financial Econometrics.

Padova, 2015 **PMT**
Misspecification and Expectations Correction in New Keynesian DSGE models
1st Padova Macro Talks.

Salerno, 2015 **ICEEE**
Misspecification and Quasi-Rational Expectations in DSGE models.
6th Italian Congress of Econometrics and Empirical Economics.

Perugia, 2014 **WEEE**
Estimation of Quasi-Rational DSGE Models.
2nd Workshop in Econometrics and Empirical Economics.

Rotterdam, 2014 **ISF**
Forecasting with Quasi-Rational DSGE models.
34th International Symposium on Forecasting.

REFEREE DUTIES

Journal of Econometrics, Journal of Applied Econometrics, International Journal of Forecasting, Oxford Bulletin of Economics and Statistics, Journal of Economic Behavior and Organization.

PROFESSIONAL ACTIVITIES

2021-present
Member of the *Giunta di Dipartimento* at the Department of Economics of the University of Bologna.

2020-2021
Member of the PhD committee at the Department of Economics of the University of Bologna. Main task: assess applications for enrollment in the PhD program (including interviews with top candidates).

EDUCATION

Research Visiting, University of Melbourne
06/2019-07/2019 — Supervisor: Prof. Efrem Castelnuovo.

Postdoc Visiting, Vrije Universiteit Amsterdam
08/2017-11/2017 — Supervisor: Prof. Siem Jan Koopman.

Ph.D., University of Bologna
10/2011-02/2015 — 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.

Ph.D. Visiting, Queen Mary University
02/2013-05/2013 — Supervisor: Prof. Andrea Carriero.

Master degree, University of Bologna
09/2008-09/2010 — Master degree in "Statistical Sciences", University of Bologna, Department of Statistical Sciences.

Bacherlor degree, University of Bologna
09/2005-07/2008 — Bacherlor degree in "Finance and Insurance", University of Bologna, Department of Statistical Sciences.

TEACHING

2017-present — *Econometria dei Mercati Finanziari, Laurea Triennale in Scienze Statistiche*. University of Bologna, Department of Statistical Sciences, Rimini Campus.

2109-2020 — *Risk Measurement, Master Degree in Economics and Finance*. Ca' Foscari University of Venice, Department of Economics.

2019 — *Introduction to Econometrics, Bachelor Degree in Economics, Markets and Finance*. Ca' Foscari University of Venice, Department of Economics.

AFFILIATIONS

Member of the International Association of Applied Econometrics

Member of the Italian Econometric Association

Member of the Econometric Society

LANGUAGES

Italian — Native speaker

English — Good

COMPUTER SKILLS

Matlab, R, SQL, VBA, Gretl, Microsoft Office, LaTeX, Java, PHP

February 21, 2022