Marco Mazzali

Curriculum Vitae

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RESEARCH INTERESTS

Empirical Macroeconomics, Macroeconometrics, Time Series Econometrics

CURRENT POSITION

Postdoctoral Research Fellow, Department of Economics, *University of Bologna*	04/2023 - ongoing

WORKING EXPERIENCES

Trainee, **Stress Test Experts Division**, *European Central Bank*	01/2022 - 08/2022

EDUCATION

Ph.D. in **Economics & Finance**, *University of Rome "Tor Vergata"*	09/2023
Visiting Ph.D. scholar under Prof. Luca Gambetti, *Universitat Autonoma de Barcelona*	12/2022 - 02/2023
Visiting Ph.D. scholar under Prof. Alain Hecq, *Maastricht University*	09/2022 - 11/2022
M.Sc. in **Economics** (Dual Degree), *University of Konstanz*	08/2018
M.Sc. in **Economics** (Dual Degree), *University of Rome "Tor Vergata"*	10/2018
B.Sc. in **Economics & Management**, *University of Rome "Tor Vergata"*	03/2016

TEACHING

Teaching Assistant **Applied Econometrics** (MSc), *University of Bologna*	2024
Teaching Assistant **Time Series** (MSc), *University of Rome "Tor Vergata"*	2021
Teaching Assistant **Financial Econometrics** (MSc), *University of Rome "Tor Vergata"*	2020
Teaching Assistant **Macroeconomics** (BSc, in Italian), *University of Rome "Tor Vergata"*	2019 - 2021

POSTGRADUATE COURSES

High-Dimensional Time Series Models I: Factor Models, *Barcelona GSE*	2021
High-Dimensional Time Series Models II: Big Data and Machine Learning, *Barcelona GSE*	
Modern Topics in Time Series Analysis, *University of Bielefeld*	2019
Bayesian Methods in Economics and Finance, SIdE (*Società Italiana di Econometria*)	
Financial Time Series, SIdE (*Società Italiana di Econometria*)	
Recent Advances in Bayesian Macroeconometrics, *Gerzensee Study Center*	

PUBLICATIONS

1. "The Vector Error Correction Index Model: Representation, Estimation and Identification", Cubadda G. and **Mazzali M.**, 2023, *Econometrics Journal*, forthcoming.

WORKING PAPERS

2. "Robust Impulse Responses using External Instruments: the Role of Information", Brignone D., Franconi A. and **Mazzali M.**, 2023.

1. "Evidence on the Confounding Nature of the Main Business Cycle Driver", Brignone D., and **Mazzali M.**, 2022.

WORKSHOPS & CONFERENCES

2023: 1st UEA Time Series Workshop (*University of East Anglia*), BSE Summer Forum 2023 (*Barcelona School of Economics*) - **2022**: 2nd Sailing the Macro Workshop (*University of Rome La Sapienza*) - **2021**: 14th Ph.D. Workshop in Economics, (*Collegio Carlo Alberto & University of Turin*)

Scholarships

Ph.D. Scholarship, *University of Rome "Tor Vergata"*	2018 - 2023
Dual Degree Scholarship, *University of Konstanz - University of Rome "Tor Vergata"*	2017

Personal Skills

Languages	Italian (Native), English (Fluent), Spanish (Basic), German (Basic)
OS	Windows, Linux
Computer skills	MatLab, Stata, Python, R, Julia, SQL, Dynare, MS Office, LaTeX, Markdown