SAMUELE BORSINI

Ph.D. Student in Economics

📞 +39 346 749 2924   ✉ personal - office

📍 Ancona, Italy   ⌽ github.com/SamuBors

SUMMARY

I am currently pursuing a Ph.D. in Economics at University of Bologna. My research interests center around macroeconometrics, in both emprical and theoretical applications.

SKILLS & INTERESTS

Programming: Python, R, Matlab, STATA.
Interests: Time Series Analysis, Structural Macroeconometrics, Spatial Econometrics, Econometric Theory.

WORKS

2024 — ***Bootstrap confidence bands for Local Projections: a Monte Carlo study***   **GitHub - PDF**
Master thesis: an analysis of the performance of bootstrap confidence bands for the Local Projection estimator, widely used, yet without theoretical grounding for the validity of the bootstrap procedure. The thesis addresses this gap by employing Monte Carlo simulations to assess the accuracy of bootstrap confidence bands in finite samples across several scenarios.

2022 — ***Core inflation: un'analisi quantitativa***   **PDF**
Bachelor's thesis: an Autoregressive Distributed Lags (ADL) examination of price dynamics in the Euro Area and Japan (in italian).

EXPERIENCE

10/2023 - 7/2024 — **Research assistant**   **Università di Bologna**
The research project titled *City Growth Dynamics: Investigating the Influence of Skill Portability Across Sectors*, carried by Tommaso Sonno and Alessandro Sforza, explored how skills distribution and characteristics influenced both migration patterns and transitions across sectors. My principal responsibility involved programming in STATA, with the aim of harmonizing and cleaning a complex labor force survey to prepare it for the econometric analysis.

7/2023 - 9/2023 — **Research assistant**   **Università di Bologna**
This research assignment constituted a vital component of the ORIGIN project, directed by Prof. Carmine Guerriero, serving as principal academic supervisor in the economic domain. The objective of the ORIGIN project is to assess the intricacies surrounding societal collapse and resurgence in Mesopotamia. My principal responsibilities entailed data gathering and programming in Python. During the work I learned how to deal with geographic data and multidimensional datasets.

EDUCATION

11/2024 - — **Università di Bologna - Economics**   **PhD**
Research fields: Time Series Analysis, Structural Macroeconometrics
Co-supervisors: Prof. Matteo Barigozzi & Prof. Giuseppe Cavaliere

9/2022 - 10/2024 — **Università di Bologna - Economics**   **Master**
Final thesis: *Bootstrap confidence bands for Local Projections: a Monte Carlo study*
Supervisor: Prof. Giuseppe Cavaliere
Final grade: 110/110 *summa cum laude*
GPA: 29.43/30

9/2019 - 10/2022 — **Università Politecnica delle Marche - Economics and Commerce**   **Bachelor**
Final thesis: *Core inflation: un'analisi quantitativa*
Supervisors: Prof. Riccardo Lucchetti & Prof. Giulia Bettin
Final grade: 110/110 *summa cum laude*
GPA: 28.41/30

9/2014 - 7/2019 — **I.I.S. Vanvitelli - Stracca - Angelini - Management, Finance and Marketing**   **High School**
Final grade: 100/100 *summa cum laude*

CONFERENCE PARTICIPATION

2025 — **Eleventh Italian Congress of Econometrics and Empirical Economics - ICEEE2025**   **SIdE - link**

OTHER PROJECTS

2024	***Uncertainty across volatility regimes: an extension with Covid data***	**GitHub** - **PDF**
	Final project for the structural macroeconometrics course: a SVAR analysis to examine the interplay between macroeconomic and financial uncertainty and their impact on the real economy, employing recent identification strategies centered on heteroskedasticity.	
2023	***Effect of high school satisfaction on studying and working decisions***	**GitHub** - **PDF**
	Final project for the advanced microeconometrics course: an investigation into the impact of high school satisfaction on the decision to pursue employment and/or further academic pursuits.	
2023	***Linear Supervised Learning Methods for forecasting high-dimensional time series***	**GitHub** - **PDF**
	Final project for the machine learning for economists course: a comprehensive analysis of the predictive capabilities concerning inflation performance within the framework of LSSL (LASSO, Ridge, PCR, and PLS), juxtaposed against the Random Walk model.	
2023	***Estimating the Greenium***	**GitHub** - **PDF**
	Final project for the financial products and markets course: a systematic analysis into the potential existence of differential returns between "green" bonds and conventional bonds.	

ACHIEVEMENTS

4/2024 — **Econometrics Game**
Chosen to represent the Università di Bologna in the 2024 edition of the Econometrics Game, an esteemed competition hosted and coordinated by the University of Amsterdam.

12/2023 — **Test of English as a Foreign Language (TOEFL iBT)**
Overall: 108/120
Reading: 29/30
Listening: 29/30
Speaking: 23/30
Writing: 27/30

9/2023 — **Graduate Record Examination (GRE)**
Quantitative Reasoning: 168/170
Verbal Reasoning: 152/170
Analytical Writing: 3/6

3/2022 — **First Certificate in English (FCE)**
Overall: 180/190
Reading: 190/190
Use of English: 182/190
Writing: 171/190
Listening: 186/190
Speaking: 173/190

7/2019 — **Diplôme du Baccalauréat Technologique (ESABAC)**
Final grade: 18/20

LANGUAGES

Italian - Native, **English** - Advanced, **French** - Intermediate

INTERESTS

Football, Basket, Futsal, Videogames, Cinema, Music.