

## Alessandro Giovannelli

---

CONTACT INFORMATION	Faculty of Economics – Tor Vergata University Via Columbia 2 I-00133 Rome, Italy <i>Tel.:</i> (+39) 06-72595932 <i>E-mail:</i> ale.giovannelli@gmail.com
RESEARCH INTERESTS	Time Series, Nonlinear Modelling, Forecasting.
CURRENT RESEARCH	Nonlinear Forecasting and Generalized Dynamic Factor Models. Supervisor: Professor Marco Lippi.
CURRENT POSITION	Ph.D. Student, Ph.D. in Econometrics and Empirical Economics, Faculty of Economics – Tor Vergata University, Rome.
EDUCATION	<b>September 2006 to present</b> Ph.D. in Econometrics and Empirical Economics <ul style="list-style-type: none"><li>• Faculty of Economics – Tor Vergata University, Rome</li><li>• Coordinators: Professor Franco Peracchi</li></ul> <b>September 2005 to September 2006</b> Master in Economics (MEI) <ul style="list-style-type: none"><li>• Faculty of Economics – Tor Vergata University, Rome</li><li>• Quantitative Methods Specialization</li></ul> <b>September 1999 – December 2004</b> B.A. in Economics <ul style="list-style-type: none"><li>• Faculty of Economics – University of L’Aquila</li><li>• Final Dissertation: Monte Carlo simulations applied in econometrics. A comparison between classes of critical values for the Dickey and Fuller test.</li><li>• Supervisor: Associate Professor Umberto Triacca</li></ul>
ACADEMIC EXPERIENCE	<b>March 2007</b> Teaching Assistant for the course Multiple Time Series <ul style="list-style-type: none"><li>• Teacher: Professor Marco Lippi, Master in Economics</li><li>• Faculty of Economics – Tor Vergata University, Rome.</li></ul>

PUBLICATIONS Dal Doppio al Triplo Ruolo. La Sandwich Generation. Vol. *Donne, Madri e Lavoratrici. Criticità e Dilemmi dell'occupazione Femminile*. Ministero del Lavoro e della Previdenza Sociale.

PROFESSIONAL EXPERIENCE **November 2007 to November 2008**

Ministry of Economy and Finance – Department of Analysis and economic and financial planning

- Forecasting the Index of Italian Industrial Production
- Implemented a new forecasting model based on generalized dynamic factor models and neural networks.

**June 2007 to September 2007**

Istituto per lo Sviluppo della Formazione Professionale dei Lavoratori (IS-FOL)

- Labor Market Analysis
- Studied the presence of Italian women in the so-called "Sandwich Generation".

TECHNICAL SKILLS MatLab, STATA and R.

Programming: C, C++

Applications: T<sub>E</sub>X, L<sup>A</sup>T<sub>E</sub>X, Microsoft Office, and other common productivity packages for Windows, OS X, and Linux platforms

Operating Systems: Microsoft Windows XP/2000, Apple OS X, Linux

LANGUAGE Italian (Mother Tongue)

English (Fluent)

French (Fluent)