CURRICULUM VITAE di:

Nominativo	Francesco Ravazzolo

Posizione accademica

Macrosettore:	13/A
Settore Concorsuale:	13/A5 Econometria
Settore Scientifico Disciplinare:	13/P05
Qualifica:	Professore di prima fascia
Anzianità nel ruolo:	10 mesi
Sede Universitaria:	Libera Università di Bozen-Bolzano
Struttura di afferenza (dipartimento o altro)	Facoltà di economia

Posizioni ricoperte precedentemente nel medesimo ateneo o in altri

Periodo	**Fascia**	**Ateneo**
1/1/2015-30/09/2018	Seconda	Libera Università di Bozen-Bolzano

Pubblicazioni Scientifiche

n. progr.	anno	Descrizione pubblicazione
1	2019	Ravazzolo, F. and J.L. Vespignani (2019), "A New Monthly Indicator of Global Real Economic Activity". *Canadian Journal of Economics,* forthcoming. **FASCIA A ANVUR**
2	2019	Limongi Concetto, C. and Ravazzolo, F. (2019), "Optimism in Financial Markets: Stock Market Returns and Investor Sentiments". *Journal of Risk and Financial Management,* 12, 85.
3	2019	Catania, L., S. Grassi and F. Ravazzolo (2019). "Forecasting Cryptocurrencies under Model and Parameter Instability". *International Journal of Forecasting,* 39(2), 485-501. **FASCIA A ANVUR**

4	2019	Casarin, R., C. Foroni, M. Marcellino and F. Ravazzolo (2019), "Uncertainty Through the Lenses of a Mixed-Frequency Bayesian Panel Markov Switching Model". *Annals of Applied Statistics,* 12(4), 2559-2586. **FASCIA A ANVUR**
5	2018	Caporin, M., L. Pelizzon, F. Ravazzolo and R. Rigobon (2018), "Measuring Sovereign Contagion in Europe", Journal of Financial Stability, 34, 150-181. **FASCIA A ANVUR**
6	2018	Foroni, C., F. Ravazzolo and B. Sadaba (2018), "Assessing the Predictive Ability of Sovereign Default Risk on Exchange Rate Returns", Journal of International Money and Finance, 81, 241-264. **FASCIA A ANVUR**
7	2018	Bassetti, F., R. Casarin and F. Ravazzolo (2018), "Bayesian Nonparametric Calibration and Combination of Predictive Distributions", Journal of American Statistical Association, 113(522), 675-685. **FASCIA A ANVUR**
8	2017	Bianchi, D., M. Guidolin, and F. Ravazzolo (2017), "Dissecting the 2007-2009 real estate market bust: systematic pricing correction or just a housing fad?", Journal of Financial Econometrics, forthcoming. **FASCIA A ANVUR**
9	2017	Furlanetto, F., F. Ravazzolo and S. Sarferaz (2017), "Identification of financial factors in economic fluctuations", Economic Journal, forthcoming. **FASCIA A ANVUR**
10	2017	Lerch, S., T. Thorarinsdottir, F. Ravazzolo and T. Gneiting (2017), "Forecaster's Dilemma: Extreme Events and Forecast Evaluation", Statistical Science, 32(1), 106-127. **FASCIA A ANVUR**
11	2017	Bjørnland, H.C., F. Ravazzolo and L. A. Thorsrud (2017), "Forecasting GDP with Global Components. This time is different", International Journal of Forecasting, 33(1), 153-173. **FASCIA A ANVUR**
12	2017	Bianchi, D., M. Guidolin, and F. Ravazzolo (2017), "Macroeconomic Factors Strike Back: A Bayesian Change-Point Model of Time-Varying Risk Exposures and Premia in the U.S. Cross-Section", Journal of Business and Economic Statistics, 35(1), 110-129. **FASCIA A ANVUR**
13	2017	Aastveit, K.A., C. Foroni and F. Ravazzolo (2017), "Density forecasts with MIDAS models", Journal of Applied Econometrics, 32(4), 783–801. **FASCIA A ANVUR**
14	2016	Lombardi, M. and F. Ravazzolo (2016), "On the correlation between commodity and equity returns: implications for portfolio allocation", Journal of Commodity Markets, 2(1), 45-57.
15	2016	Ravazzolo, F. and P. Rothman (2016), "Oil-price Density Forecasts of US GDP". Studies in Nonlinear Dynamics and Econometrics, 20(4), 441-453.
16	2016	Casarin, R., G. Mantoan and F. Ravazzolo (2016), "Bayesian Calibration of Generalized Pools of Predictive Distributions", Econometrics, 4(1), 17.

17	2016	Aastveit, K.A., A.S. Jore and F. Ravazzolo (2016), "Identification and real-time forecasting of Norwegian business cycles", International Journal of Forecasting, 32(2), 283-292. **FASCIA A ANVUR**
18	2016	Pettenuzzo, D. and F. Ravazzolo (2016), "Optimal Portfolio Choice under Decision-Based Model Combinations". Journal of Applied Econometrics, 31(7), 1312:1332. **FASCIA A ANVUR**
19	2016	Billio M., R. Casarin, F. Ravazzolo and H.K. van Dijk (2016), "Interactions between Eurozone and US Booms and Busts: A Bayesian Panel Markov-switching VAR Model", Journal of Applied Econometrics, 31(7), 1352:1370. **FASCIA A ANVUR**
20	2015	Kruger, F., T. Clark and F. Ravazzolo (2015), "Using Entropic Tilting to Combine BVAR Forecasts with External Nowcasts". *Journal of Business and Economic Statistics,* forthcoming. **FASCIA A ANVUR**
21	2015	Casarin, R, S. Grassi, F. Ravazzolo and H.K. van Dijk (2015), "Parallel Sequential Monte Carlo for Efficient Density Combination: the DeCo Matlab Toolbox", *Journal of Statistical Software,* 68(3). **FASCIA A ANVUR**
22	2015	Clark T. and F. Ravazzolo (2015), "The Macroeconomic Forecasting Performance of Autoregressive Models with Alternative Specifications of Time-Varying Volatility", *Journal of Applied Econometrics,* 30(4), 551-575. **FASCIA A ANVUR**
23	2014	Monticini, A. and F. Ravazzolo (2014), "Forecasting the Intraday Price of Money", *Journal of Empirical Finance,* 29, 304-315. **FASCIA A ANVUR**
24	2014	Martisen K., F. Ravazzolo and F. Wulfsberg (2014), "Forecasting Macroeconomic Variables Using Disaggregate Survey Data", *International Journal of Forecasting*, 30(1), 65-77. **FASCIA A ANVUR**
25	2014	Ravazzolo F. and S.P. Vahey (2014), "Forecast Densities for Economic Aggregates from Disaggregate Ensembles", *Studies in Nonlinear Dynamics and Econometrics*, 18(4), 367–381
26	2013	Billio M., R. Casarin, F. Ravazzolo and H.K. van Dijk (2013), "Time-varying Combinations of Predictive Densities using Nonlinear Filtering", *Journal of Econometrics*, 177(2), 213-232. **FASCIA A ANVUR**
27	2013	Guidolin M., F. Ravazzolo and A. Donato Tortora (2013), "Alternative Econometric Implementations of Multi-Factor Models of the US Financial Markets", *Quarterly Review of Finance and Economics*, 53(2), 87-111.

28	2013	Groen, J.J.J., R. Paap and F. Ravazzolo (2013), "Real-time Inflation Forecasting in a Changing World", *Journal of Business and Economic Statistics,* 31(1), 29-44. **FASCIA A ANVUR**
29	2013	Guidolin M., F. Ravazzolo and A. Donato Tortora (2013), "Myths and Facts about the Alleged Over-Pricing of U.S. Real Estate", *Journal of Real Estate Economics and Finance*. **FASCIA A ANVUR**
30	2012	Ravazzolo F. and P. Rothman (2012), "Oil and US GDP: A Real-time Out-Of-Sample Examination", *Journal of Money, Credit and Banking,* 45(2-3), 449-463. **FASCIA A ANVUR**
31	2012	Billio M., R. Casarin, F. Ravazzolo and H.K. van Dijk (2012), "Combination Schemes for Turning Point Predictions", *Quarterly Review of Finance and Economics*, 52(4), 402-412.
32	2011	Ravazzolo F. and Ø. Røisland (2011), "Why Do People Give Less Weight to Advice the Further It Is from their Initial Opinion?", *Economics Letters,* 112(1), 63-66.
33	2010	Kascha C. and F. Ravazzolo (2010), "Combining Inflation Density Forecasts", *Journal of Forecasting* 29, 231-250.
34	2010	Hoogerheide L., R. Kleijn, F. Ravazzolo, H.K. van Dijk and M. Verbeek (2010), "Forecast Accuracy and Economic Gains from Bayesian Model Averaging using Time-varying Weights", *Journal of Forecasting* 29, 251-269.
35	2018	Aastveit, K.A., J. Mitchell, F. Ravazzolo and H.K. van Dijk (2018). "The Evolution of Forecast Density Combinations in Economics", Oxford Research Encyclopedia of Economics and Finance. Book contribution.
36	2018	Catania L., Grassi S., Ravazzolo F. (2018) Predicting the Volatility of Cryptocurrency Time-Series. In: Corazza M., Durbán M., Grané A., Perna C., Sibillo M. (eds) *Mathematical and Statistical Methods for Actuarial Sciences and Finance*. Springer. Book contribution.
37	2010	Bache I. W., J. Mitchell, F. Ravazzolo, and S. P. Vahey (2010). "Macro Modeling with Many Models", in D. Cobham, Ø. Eitrheim, S. Gerlach, and J. Qvigstad (Eds.), *Twenty Years of Inflation Targeting: Lessons Learned and Future Prospects*. Cambridge University Press, 398-418. Book contribution.
38	2014	Casarin, R., Gneiting T. and Ravazzolo, F., (2014), Probabilistic Calibration of Predictive Distributions, in *Proceedings of the XLVII Scientific Meeting of the Italian Statistical Society*, Cagliari, CUEC.

		Proceeding.
39	2010	Ravazzolo F. and S. P. Vahey (2009), "Measuring Core Inflation in Australia with Disaggregate Ensembles", *Proceedings of 2009 RBA Conference*, 178-195. Proceeding.
40	2007	Ravazzolo F. (2007), Forecasting Financial Time Series Using Model Averaging, Tinbergen Institute Research Series 415.

Titoli [1]

1. 2018-2021 Head of Research Cluster in Quantitative Methods and Economic Modeling. Libera Universita' di Bozen-Bolzano.
2. 2011- Visiting Researcher, Centre for Applied Macro and Petroleum Economics (CAMP), BI Norwegian Business School, Norway.
3. 2010- Research Associate, Center for Applied Macroeconomic Analysis (CAMA), Australian National University, Australia.
4. 2016- Member of the PhD collegio at Libera Unviersity of Bozen-Bolzano.
5. 2017- 2020 Executive member of the Society of Nonlinear Dynamics and Econometrics Executive Committee
6. 2016- Associate editor, International Journal of Forecasting
7. 2016- Associate editor, International Journal of Forecasting
8. 2016- Member of the Editorial Board, Econometrics
9. 2015- Associate editor, Journal of Applied Econometrics
10. 2015- Associate editor, Studies in Nonlinear Dynamics and Econometrics
11. 2013- Associate editor, Annals of Applied Statistics
12. Funded research projects from when in Bozen-Bolzano
    a. OPTIMUM ("Dynamic optimization of hydroelectric programmable plants"), funded by: Province of Bozen-Bolzano and European Commission, function: principal investigator for economic module, budget: 480000 Euro, 2017-2019.
    b. MOIREF ("Methods for the optimization and integration given energy prices and renewable resources forecasts"), funded by: Central research committee of the Free University of Bozen-Bolzano, function: principal investigator, budget: 182000 Euro, 2017-2020.
    c. EMEEM ("Econometric models for European electricity markets"), funded: Europe Energy, budget: 45000 Euro, 2017-2018.
13. 2008 DNB visiting scholar, De Nederlandsche Bank, The Netherlands.
14. 2007 Marie Curie Early Stage Training fellowship, Manchester Business School, UK.
15. Reviewer for many prestigious international journals.
16. Evaluator for several grants, including Polish National Science Foundation, Poland; Swiss National Science Foundation, Swiss; Oesterreichische

[1] In via esemplificativa sono indicate alcune voci

Nationalbank, Austria; US National Academy Science, the US; Czech Academy of Sciences, Czech Republic

Data

12/07/2019

firma

Francesco Rosso [illegible]