

PERSONAL DETAILS	<p><i>Citizenship:</i> Italian</p> <p><i>Affiliation:</i> University of Bergamo, Department in Economics</p> <p><i>Official Homepage:</i> https://didattica-rubrica.unibg.it/ugov/person/120940</p> <p><i>Personal Homepage:</i> https://sites.google.com/site/ezcwebsite</p>	<p><i>Contact details:</i></p> <p><i>Office:</i> (+39) 035 2052503</p> <p><i>E-mail:</i> emilio.zanettichini@unibg.it</p>
CURRENT POSITION	<p>University of Bergamo, Department of Economics</p> <p>Associate Professor in Econometrics (Tenured)</p> <p><i>Current Research fields:</i> Transport-based econometrics; Strategic forecasting; Saliency in time series.</p>	<p>09/2024 – to date</p>
PREVIOUS POSITIONS	<p>University of Bergamo, Department of Economics</p> <p>Tenure-Track Assistant Professor (RTDb) in Econometrics</p>	<p>09/2021 – 08/2024</p>
	<p>Sapienza University of Rome, Department in Economics and Law</p> <p>Assistant Professor (Junior) in Econometrics</p> <p>Project Title: “<i>Metodi e modelli per l’analisi econometrica</i>”</p> <p>Supervisor: Prof. Paolo Zaffaroni.</p>	<p>03/2019 – 08/2021</p>
	<p>University of Pavia, Department in Economics and Management</p> <p>Post-Doctoral Research Fellow.</p> <p>Project Title: “<i>Lo studio e lo sviluppo di modelli per l’analisi e la previsione del mercato finanziario</i>”</p> <p>Scientific Sector: SECS-P05 (Econometria)</p> <p>Supervisor: Prof. Carolina Castagnetti.</p>	<p>11/2016 – 10/2018</p>
	<p>University of Pavia, Department in Economics and Management</p> <p>Post-Doctoral Research Fellow.</p> <p>Project Title: “<i>Analisi del ciclo economico e stima econometrica dei modelli DSGE</i>”</p> <p>Scientific Sector: SECS-P01 (Economia Politica) / SECS-P02 (Politica Economica)</p> <p>Supervisor: Prof. Lorenza Rossi.</p>	<p>11/2014 – 10/2016</p>
RESEARCH INTERESTS	<p>Econometrics and Time Series: Transport-based estimation; dynamic factor models; nonlinear dependence; forecasting and model evaluation.</p> <p>Expectations formation and Forecasting: Strategic forecasting; judgment and scoring rules; survey expectations; forecast evaluation.</p> <p>Behavioural and Informational Aspects of Econometrics: Saliency and attention in time series; informational geometry; perception and evidence formation.</p>	
EDUCATION	<p>PhD in International Economics, University of Rome “Tor Vergata”, Rome, Italy</p> <p>Thesis Title: “<i>Essays in Nonlinear Time Series Analysis</i>”.</p> <p>Defense Committee: Prof. Tommaso Proietti, Prof. Alessandra Luati and Prof. Gianna Boero.</p>	<p>2014</p>
	<p>MSc in Economics, University of Rome “Tor Vergata”, Rome, Italy</p> <p>Thesis Title: “<i>Does the Purchasing Power Parity hypothesis hold? Evidence from the last decade</i>”.</p> <p>Advisor: Prof. Tommaso Proietti.</p>	<p>2010</p>
	<p>BA in European Economics, University of Rome “Tor Vergata”, Rome, Italy</p> <p>Thesis Title: “<i>Una stima del PIL: Dalle Risorse agli Impieghi</i>”.</p> <p>Advisor: Prof. Stefano Fenoaltea.</p>	<p>2008</p>
	<p>Maturità Classica, Liceo-Ginnasio Statale “Augusto”, Rome, Italy.</p>	<p>2004</p>
VISITING POSITIONS	<p>Bayes Business School (previously Cass), London</p>	<p>June-July 2025</p>
	<p>Einaudi Institute for Economics and Finance, Rome</p>	<p>October 2023</p>
	<p>CREATES, Aarhus University: Visiting PhD Student</p> <p>Host: Prof. Niels Haldrup</p> <p>Local Supervisor: Prof. Timo Teräsvirta</p>	<p>2011 – 2013</p>

PUBLICATIONS

- “*Judgment can spur long memory*, Journal of Economic Dynamics and Control, vol. 170, 2025;
- “*Can we estimate macroforecasters’ mis-behavior?*, Journal of Economic Dynamics and Control, vol. 149, 2023;
- “*Temporal Disaggregation of Business Dynamics: New Evidence for U.S. Economy* (with L. Rossi), Journal of Macroeconomics, Vol. 69, September 2021
- “*Challenges in determining causality: an ongoing critique of Bendavid et al.’s ”Assessing mandatory stay-at-home and business closure effects on the spread of COVID-19”* (with Besancon, L., Meyerowitz-Katz, G., Fuchs, H. and A. Flahault), European Journal of Clinical Investigation, vol. 51, May 2021.
- “*Letter to the Editor*, European Journal of Clinical Investigation, Vol. 51, June 2021.
- “*Global Cities And Local Challenge: Boom and Busts In The London Real Estate Market* (with A. Canepa and H. Alqaralleh), Journal of Real Estate Finance & Economics, 2020.
- “*Global Cities and Local Housing Market Cycles* (joint with Canepa, A. and Alqaralleh, H.), Journal of Real Estate Finance & Economics, 2019.
- “*Forecasting dynamic asymmetric fluctuations of the U.S. business cycle*, International Journal of Forecasting, vol. 34, October – December 2018, pp. 711–732.
- “*Dynamic Asymmetries in House Prices Cycles: A Generalized Smooth Transition Approach*” (joint with Alessandra Canepa), Journal of Empirical Finance, vol. 37, June 2016, pp. 91–103.

WORKING PAPERS

- “*The judgmental strategy of professional forecasters*”, Working Paper No. 22, University of Bergamo (previously circulating as *Strategic judgment: its game-theoretic foundations, its econometric elicitation*, University of Bergamo, and *Forecasters’ utility and forecasting coherence*, CREATES Research Papers 2018-01).
- “*Modelling and Forecasting Energy Market Cycles: A Generalized Smooth Transition Approach*” (with A. Canepa and H. Alqaralleh), WP no. 18/2023, “Cognetti De Martiis”;
- “*COVID-19 Pandemic and Stock Market Contagion: A Wavelet-Copula GARCH Approach*” (with A. Canepa and H. Alqaralleh), WP 12/2020, Department of Economics and Statistics “Cognetti De Martiis”, University of Turin;
- “*Forecasting Inflation Uncertainty: A Second Order Time Dependent Inflation Persistence GARCH in-Mean Model with Time Varying Parameters*” (with A. Canepa, M. Karanasos and A. Paraskevopoulos), WP no. 11/2022, Department of Economics, University of Bergamo;
- “*Dynamic Asymmetry and Fiscal Policy*”, MPRA Working Paper no. 98499, University Library of Munich.

PERMANENT PAPERS

- “*150 Years of Italian CO₂ Emissions and Economic Growth*” (joint with B. Annicchiarico and A. R. Bennato), CREATES Research Papers 2014-02, School of Economics and Management, University of Aarhus, 2014. Also published as: CEIS Research Paper 320, Tor Vergata University, CEIS.
- “*Does purchasing power parity hypothesis hold after 1998?*”, MPRA Paper 27225, University Library of Munich, Germany, 2010— Revised version: “*Updating the PPP puzzle: should we use nonlinear models?*”, MPRA Paper 34718, University Library of Munich, Germany, 2011.

WORK-IN-PROGRESS

- “*Transport-based Estimation of Time-Varying Factor Models*” (with G. Urga), Mimeo. [1mm],
- “*Econometric analysis of Saliency*” (provisional title, with F. Papagni). Supported by University of Bergamo Research Grant “*Investigating saliency: Econometric models and methods for macroeconomic forecasting*”.

GRANTS, HONORS AND AWARDS	Qualification as Associate Professor in Econometrics	2023–2034
	University of Bergamo: Funding for hosting Outgoing Short-Term Visiting Professor Host: Prof. Giovanni Urga (Bayes Business School, UK); Amount: EUR 5,000. Staying dates: July-August 2025.	2024
	University of Bergamo: Funding for hosting Incoming Short-Term Visiting Professor Incoming Visitor: Prof. Ana Maria Herrera (University of Kentucky, USA); Amount: EUR 3,900. Staying dates: June 2025.	2024
	University of Bergamo: Funding for hosting Incoming Short-Term Visiting Professor Incoming Visitor: Prof. Anders B. Kock (University of Oxford, UK); Amount: EUR 1,840. Staying dates: March 17–31, 2025.	2024
	University of Bergamo: funding for experienced 2 years post-doc fellowship Project Title: “Investigating salience: Econometric models and methods for macroeconomic forecasting” Amount: EUR 50,000	2023
	University of Bergamo: Funding for hosting Incoming Short-Term Visiting Professor Incoming Visitor: Prof. Anders B. Kock (University of Oxford, UK); Amount: EUR 3,832. Staying dates: March 15–31, 2024.	2023
	University of Bergamo: Funding for hosting Incoming Short-Term Visiting Professor Incoming Visitor: Prof. Anders B. Kock (University of Oxford, UK); Amount: EUR 2,832. Staying dates: March 15–31, 2023.	2022
	Sapienza University Rome: Grant for Research Project. Title: “Criteria for the assessment of distributions in the short and long run” Grant Total Amount: EUR 3,500. Role: Component (Supervisor: Prof. Palmisano)	2020
	Sapienza University Rome: Grant for workshop organization. Title of Workshop: “Workshop On Large Data, Econometrics and Finance (WOLDEF)”. Grant Total Amount: EUR 3,500.	2020
	International Institute of Forecasters: <i>Travel Award Grant</i> to attend the 34 th <i>International Symposium on Forecasting</i>	2014
	Centro di Ricerca Matematica “Ennio De Giorgi”: scholarship to attend the <i>Summer School of Mathematics for Economics and Social Sciences: Information Theory, Chaos and Ergodicity with Application to Data Analysis</i>	2013
	“James B. Ramsey” Prize for the top paper in econometrics presented at <i>21th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics</i>	2013
	LLP/Erasmus: grant for visiting in Abroad Country	2011 – 2013
Italian Ministry for University and Research: scholarship for PhD	2010 – 2013	
CONFERENCE ORGANIZATION	“2nd Bergamo Workshop in Econometrics and Statistics (BWES 2023)”, University of Bergamo, Italy	2023
	“1st Bergamo Workshop in Econometrics and Statistics (BWES 2022)”, University of Bergamo, Italy	2022
	“Workshop on Large Data, Econometrics and Forecasting (WOLDEF)”, Sapienza University of Rome, Italy	2021
	“3 ^d Workshop on Macro, Banking and Finance”, University of Pavia, Italy	2015
PAPER PRESENTATIONS	<i>Sailing the Macro Workshop 2025</i> , Fondazione Ortygia, Siracusa, Italy	2025

<i>ESWC2025</i> , COEX Center, Seoul, South Korea,	2025
<i>IAAE2025</i> , University of Turin, Turin, Italy,	2025
<i>ICEEE2025</i> , University of Palermo, Palermo, Italy,	2025
<i>EWES2024</i> , University of Balearic Islands, Palma de Mallorca, Spain	2024
<i>2024 RCEA ICEEF</i> , Brunel University London, UK	2024
<i>31st Annual Symposium of SNDE</i> , University of Padua, Italy,	2024
<i>4th IWEEE</i> , Free University of Bozen, Italy,	2024
<i>IAAE2023</i> , BI Norwegian Business School, Oslo, Norway	2023
<i>5th ICES</i> , ZTH, Zurich, Switzerland	2023
<i>10th ICEEE</i> , University of Cagliari, Cagliari, Italy	2023
<i>4th Unibg Economic Workshop</i> , Spiazzi di Gromo, Italy	2023
<i>2nd Ventotene Workshop in Macroeconomics</i> , Ventotene, Italy	2022
<i>IAAE 2022</i> , King's College London, London, UK	2022
<i>29th Annual Meeting of the Society of Nonlinear Dynamics and Econometrics</i> (online)	2022
<i>3rd Advances in Economics Winter Symposium</i> , Piani di Bobbio, Barzio, Italy	2022
<i>IWEEE 2022</i> , University of Bologna, Rimini Campus, Rimini, Italy	2022
<i>ESEM 2021</i> (Virtual), University of Copenhagen, Denmark	2021
<i>41st (Virtual) International Symposium on Forecasting</i>	2021
<i>7th (Virtual) RCEA Time Series Workshop</i> , June 25-26, 2021,	2021
<i>9th Virtual ICEEE 2021</i> , January 21-23, 2021, Cagliari, Italy.	2020
<i>31st (EC)² Conference</i> (Poster Presentation), December 11-12, 2020, Paris, France	2020
<i>2nd IWEEE</i> , Ca' Foscari University, Venice, Italy	2020
<i>40th (Virtual) International Symposium on Forecasting</i> , Rio de Janeiro, Brazil	2020
<i>First Rome Workshop in Time Series and Financial Econometrics</i> , LUISS University, Rome, Italy	2019
<i>2019 Asian Meeting of the Econometric Society</i> , Xiamen University, Xiamen, China	2019
<i>10th Nordic Econometric Meeting 2019</i> , Stockholm School of Economics, Stockholm, Sweden	2019
<i>Bank of Italy-CEPR-EIEF Conference on Firm Dynamics and Economic Growth</i> (Poster Presentation), Bank of Italy, Rome, Italy	2018
<i>NBP Workshop on Forecasting 2017</i> , Narodowy Bank Polsky, Warsaw, Poland	2017
<i>2nd Annual IAAE Conference</i> , University of Milan Bicocca, Milan, Italy	2016
<i>2nd MACFINROBODS Dissemination Conference</i> , National Bank of Belgium, Bruxelles, Belgium	2016
<i>CFE 2015</i> , Senate House, University of London, UK	2015
<i>ICEEE 2015</i> , Centro Congressi Salernincontra, Salerno, Italy	2015
<i>CFE 2014</i> , Università degli Studi di Pisa, Pisa, Italy	2014
<i>34th International Symposium on Forecasting</i> , De Doelen Congress Centre, Rotterdam, The Netherlands.	2014
<i>Norges Bank's Internal Research Seminar</i> , Norges Bank, Oslo, Norway.	2014
<i>CREATES Lunch Seminar</i> , Aarhus University, Aarhus, Denmark	2014
<i>CFE 2013</i> , Senate House, University of London, UK	2013
<i>RSS Annual Conference 2013</i> , University of Northumbria, Newcastle, UK	2013
<i>13th European IAEE Conference 2013</i> , Hilton Düsseldorf Hotel, Düsseldorf, Germany	2013
<i>8th BMRC-QASS Conference on Macro and Financial Economics</i> , Brunel University, Uxbridge, UK	2013
<i>21st Annual Symposium of the Society for Nonlinear Dynamics and Econometrics</i> , University of Milano-Bicocca, Milan, Italy	2013

	<i>CREATES Lunch Seminar</i> , Aarhus University, Aarhus, Denmark	2013
	<i>Introduction to Risk Management, ALM and Derivative Prices</i> , Aarhus University - Department in Economics and Business, Aarhus, Denmark	2013
	<i>ICEEE-5th</i> , Università degli Studi di Genova, Genova, Italy	2013
	<i>CFE 2012</i> , Conference and Exhibition Centre “Ciudad de Oviedo”, Oviedo, Spain	2012
	<i>CREATES Lunch Seminar</i> , Aarhus University, Aarhus, Denmark	2012
	<i>CREATES Lunch Seminar</i> , Aarhus University, Aarhus, Denmark	2011
	<i>ECTS2011</i> , Villa Modragone, Monte Porzio Catone, Italy	2011
	<i>Second Departmental Workshop in Macroeconomics and Financial Economics</i> , Eastern Mediterranean University, Famagusta, Turkish Republic of Northern Cyprus	2011
	<i>XIX International Tor Vergata Conference on Money banking and Finance</i> , University of Rome “Tor Vergata”, Rome, Italy	2010
	<i>Workshop in International Economics</i> , University of Rome “Tor Vergata”, Rome, Italy	2010
INVITED PRESENTATIONS	<i>Efficient Transport-based Estimation of Time-Varying Factor Models</i> (with. G. Urga), ECARES, Université Libre de Bruxelles, Belgium.UK	2023
	<i>Dynamic Forecast Evaluation and Selection in Macroeconomics and Finance</i> , Department of Economics and Related Sciences, University of York, York, UK	2017
	<i>CFE 2016 (Invited Session)</i> , University of Seville, Seville, Spain	2016
DISCUSSANT	<i>Winter Workshop of PhD in Applied Economics and Management</i> Paper Title: <i>Changepoints’ Effect in Intraday Market Dynamics</i> (by S. Giantsidi), University of Bergamo, Italy	2023
	<i>Forecasting in Finance and Macroeconomics</i> , Free University of Bozen, Bozen, Italy Paper title: <i>Bootstrapping DSGE Models</i> (by Angelini, G., Cavaliere, G., and Fanelli, L.)	2016
FURTHER EDUCATION	“23rd Workshop on Macroeconomic Dynamics, Bank of Italy, Rome, Italy,	2024
	“Econometric Workshop in memory of Carlo Giannini , University of Pavia, Italy,	2024
	“2nd Women in Econometrics Workshop, University of Bologna, Italy,	2024
	6th Industrial Organization Winter Symposium, Passo del Tonale (BG)	2023
	5th Industrial Organization Winter Symposium, Passo del Tonale (BG)	2022
	<i>Euro Area Business Cycle Network Training School: Recent Developments in Forecasting</i> (Teachers: Graham Elliott and Allan Timmermann, online), Bank of Italy, Rome.	2021
	<i>EC² Conference: Big Data Econometrics with Applications</i> , Bank of Italy, Rome, Italy	2018
	<i>SIDE Summer School 2017: High Dimensional Econometrics</i> , SADiBa (Bank of Italy), Perugia, Italy	2017
	<i>Identification Analysis and Global Sensitivity Analysis for Macroeconomic Models</i> , Catholic University of Holy Heart, Milan, Italy	2015
	<i>Aarhus Quant Factory 2014</i> , Aarhus University - Department in Economics and Business, Aarhus, Denmark	2014
	<i>Simulation Based Bayesian Econometric Inference for Forecasting and Decision</i> <i>Analysis: Introduction and Recent Developments</i> , Senate House, University of London, UK	2013
	<i>Achieving Accuracy and Correctness in Parametric Frequentist Inference</i> , Senate House, University of London, UK	2013
	<i>Summer School of Mathematics for Economics and Social Sciences:</i> <i>Information Theory, Chaos and Ergodicity with Application to Data Analysis</i> , Conservatorio di Santa Chiara, San Miniato, Italy	2013

<i>Functional data analysis</i> , Salón cultural CajAstur, Oviedo, Spain	2012
<i>Dynamic models for volatility and heavy tails</i> , Salón cultural CajAstur, Oviedo, Spain	2012
<i>CREATES Annual Meeting 2012</i> , Sandbjerg Manor, Denmark	2012
<i>Nonlinear Time Series Econometrics - Conference in honor of Timo Teräsvirta</i> , Hotel Ebeltoft Strand, Ebeltoft, Denmark	2012
<i>Advanced Programming in Quantitative Economics</i> , Aarhus University, Denmark	2011
<i>5th Advanced Summer School in Economics and Econometrics</i> , Department of Economics, University of Crete, Rethymno - Greece	2010
<i>Summer School in Econometrics 2009: Econometrics Methodology and Macroeconomic Applications</i> , Department of Economics, University of Copenhagen, Copenhagen, Denmark	2009
<i>First Macroeconomic Forecasting Conference</i> , I.S.A.E. (Institute of Economics Analysis Studies), Rome, Italy	2009
<i>Empirical Labour Strategies</i> , University of Rome “Tor Vergata”, Rome, Italy	2009

TEACHING
EXPERIENCE

Lecturer in <i>Advanced Econometrics</i> (MSc-level courses in English, 24h), Corso di Laurea in Economics and Finance	Fall 2025
Lecturer in <i>Financial Econometrics</i> (MSc-level courses in English, 48h), Corso di Laurea in Economics and Data Analytics	Fall 2025
Lecturer in <i>Applied Econometrics</i> (BA-level course in English, 48hrs), Corso di Laurea in Economia, University of Bergamo	Spring 2025
Lecturer in <i>Advanced Econometrics</i> (MSc-level courses in English, 24h), Corso di Laurea in Economics and Finance	Fall 2024
Lecturer in <i>Financial Econometrics</i> (MSc-level courses in English, 48h), Corso di Laurea in Economics and Data Analytics	Fall 2024
Lecturer in <i>Econometria (M-Z)</i> (BA-level course in Italian, 48hrs), Corso di Laurea in Economia, University of Bergamo	Spring 2024
Lecturer in <i>Advanced Econometrics</i> (MSc-level courses in English, 48h), Corso di Laurea in Economics and Finance	Fall 2023
Lecturer in <i>Financial Econometrics</i> (MSc-level courses in English, 48h), Corso di Laurea in Economics and Data Analytics	Fall 2023
Lecturer in <i>Advanced Time Series Methods</i> , (PhD-Level course in English, 12hrs), PhD in <i>Economics and Quantitative Methods</i> , University of Genoa	Spring 2023
Lecturer in <i>Econometria</i> (BA-level course in English, 48hrs), Corso di Laurea in Economia, University of Bergamo	Spring 2023
Lecturer in <i>Advanced Econometrics</i> (MA-level course in English, 48hrs), Corso di Laurea in Economics and Data Analysis, University of Bergamo	Fall 2022
Lecturer in <i>Econometrics</i> , (PhD-Level course in English, 12hrs), PhD in Applied Economics and Management, University of Bergamo	Fall 2022
Lecturer in <i>Econometria</i> (BA-level course in English, 48hrs), Corso di Laurea in Economia, University of Bergamo	Winter 2022
Lecturer in <i>Econometrics</i> , (PhD-Level course in English, 9hrs), PhD in Applied Economics and Management, University of Bergamo	Fall 2021
Lecturer in <i>Advanced Econometrics</i> (MA-level course in English, 48hrs), Corso di Laurea in Economics and Data Analysis, University of Bergamo	Fall 2021
Lecturer in <i>Econometrics</i> (MA-level course in English, 72hrs), Corso di Laurea in Health Economics Sapienza University Rome	Fall 2020
Lecturer in <i>Econometria II</i> (Undergraduate course in Italian, 24hrs) and <i>Econometrics</i> (Graduate course in English, 36hrs) for Prof. Paolo Zaffaroni Sapienza University Rome	Spring 2020

	Lecturer in <i>Econometrics</i> (PhD course in English, 30hrs), PhD in Economics, Sapienza University Rome	Winter 2019-20
	Lecturer in <i>Economia Monetaria e dei Mercati Finanziari</i> for Prof. Alessandro Flamini, University of Pavia (undergraduate course in Italian)	2015
	T.A. in <i>Statistica per le Applicazioni Economiche</i> for Prof. Marianna Brunetti, University of Rome "Tor Vergata"(undergraduate course in Italian).	2014
INSTITUTIONAL ACTIVITY	Member of committee for Assistant Professorship Position in Econometrics (University "Federico II" of Naples)	2025
	MSc Course in Economics and Data Analysis: Deputy for Study Plan;	2023-to date
	MSc Course in Economics and Data Analysis: Deputy for Dual Career program;	2023-to date
	Member of the Scientific Board of the PhD in Economics	2023-to date
	Managing Editor of the Departmental Working Paper Series	2023-to date
	Member of the Steering Committee of UniBg Language Competence Center	2023-25
	Member of the Departmental Group for the Strategic Planning	2022-23
REFEREING ACTIVITY	Eastern Economic Journal, Eastern European Economics, Journal of Business Cycle Research, Econometric Reviews, Empirical Economics, Department of Economics and Law Working Paper Series (Sapienza University Rome), International Journal of Forecasting, Italian Economic Journal, Economic Modelling, Environmetrics, Journal of Air Transport Management, Statistical Methods & Applications, Finance Research Letters, Environmental & Resource Economics, Energy Economics.	
MEMBERSHIPS (WITH TIME DISCONTINUITY)	International Institute of Forecasters, International Association of Applied Econometrics, Econometric Society , CFEnetwork, Società Italiana di Econometria, EABCN.	
COMPUTER SKILLS	Matlab (expert user), RATS (expert user), Stata (expert user), Ox (good), R (expert user), L ^A T _E X(expert user)	
LANGUAGE SKILLS	Italian (native), English (fluent), French (basic knowledge)	