GIUSEPPE BRANDI

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Professional Experience

10/2017 - present	**Research assistant for Professor Benigno**, *LUISS, Rome*
09/2017 - present	**Teaching assistant in Empirical finance**, *LUISS, Rome*
09/2017 - present	**Lecturer in MathLab: Data Analysis with Stata**, *LUISS (MEEG), Rome*
09/2017 - present	**Lecturer in Satistics**, *LUISS Business school (MACOFIN), Rome*
09/2017 - present	**Lecturer in Statistics and Econometrics**, *LUISS Business school (MMT), Rome*
09/2017 - present	**Lecturer in Matlab coding**, *LUISS, Rome*
07/2017 - 07/2017	**Lecturer in Econometrics for Big Data**, *LUISS Business school (MABDA), Rome*
06/2017 - present	**Lecturer in Econometrics (undergraduate preparatory course)**, *LUISS, Rome*
05/2017 - present	**Lecturer in Statistics (MBA preparatory course)**, *LUISS Business school, Rome*
02/2017 - present	**Lecturer in Machine learning with Matlab** , *LUISS, Rome*
01/2017 - present	**Teaching assistant in Capital Markets** , *LUISS, Rome*
02/2016 - present	**Teaching assistant in Statistics and Econometrics** , *LUISS University, Rome*
08/2015 - 01/2016	**Research assistant**, *Oxford Economics, Rome* - Econometric models and the role of Econophysiscs in Economics
07/2015 - present	**University tutor**, *LUISS University, Rome*
03/2015 - 08/2015	**Research assistant**, *ASSONIME, Rome* - European economy: Macroeconomic implications of the Eurozone crisis - Italian economy: Long-term evolution of employment and productivity

Education

09/2014 - present	**Ph.D. in Economics**, *LUISS University, Rome*
09/2013 - 06/2014	**Postgraduate Master in Finance**, *Collegio Carlo Alberto, Turin*
Grade:	*A*
10/2012 - 02/2014	**MSc in Money and Finance**, *University of Ljubljana, Ljubljana*
Grade:	*10/10*
Supervisor:	*Igor Masten*
11/2011 - 02/2014	**MSc in Finance**, *University of Siena, Siena*
Grade:	*110/110 with honors*
Master thesis:	A Bayesian Markov Regime Switching GARCH model for exchange rates and interest rates
Supervisor:	*Roberto Renò*
10/2008 - 10/2011	**BSc in Business Administration**, *University of Perugia, Perugia*
Grade:	*102/110*
Degree thesis:	The mean-variance approach in Portfolio Theory
Supervisor:	*Roberto Celentano*

Research Interest

Field	Subfield
Econometrics	Bayesian and Spatial Econometrics, Nonparametric modeling, Time Series, Noncausal models
Statistics	Fiducial Statistics, Machine learning for Big data, Tensor methods, Likelihood-free methods
Network	Interbank networks, Dynamic networks, Correlation networks, Networks topology
Finance	Systemic risk, Asset pricing, Financial contagion, Volatility modeling, Portfolio analysis

Talks

04/2016	Econometric inference for stochastic volatility processes: The Block-ABC method, LUISS University
06/2016	Econometric inference for stochastic volatility processes: The Block-ABC method, Sapienza University
06/2016	Econometric inference for stochastic volatility processes: The Block-ABC method, Collegio Carlo Alberto
11/2016	Tensor Autoregression in Economics and Finance, LUISS University
12/2016	Tensor Autoregression in Economics and Finance, CMStatistics 2016, Seville
12/2016	Tensor Autoregression in Economics and Finance, Sapienza University
06/2017	Tensor Autoregression in Economics and Finance, EcoSta 2017, Hong Kong
07/2017	Tensor Autoregression in Economics and Finance (poster),YSM 2017, Keele University
05/2017	Tensor Decomposition for Financial Network Analysis, LUISS University
07/2017	Latent financial networks projection via correlation tensor decomposition, SDS 2017, Imperial College
07/2017	Latent financial networks projection via correlation tensor decomposition, YSM 2017, Keele University
08/2017	Latent correlation projection via tensor decomposition, JP Morgan Chase
09/2017	Latent financial networks projection via correlation tensor decomposition (poster), RSS 2017, UoG

Graduate Training

09/2016 **Summer School in Econometrics**, *Centro Interuniversitario di Econometria, Perugia*
- Advanced Bayesian Econometrics, *R. Casarin, M. Ciccarelli, F. Ravazzolo*

08/2016 **Summer School in Applied Bayesian Statistics**, *CNR-IMATI Milano & Università Cattolica, Como*
- Bayes, Big Data and the Internet, *S. Scott*

07/2016 **Summer School in Mathematical Methods for High-Dimensional Data Analysis**, *TUM, Munich*
- Topological Time Series Analysis, *J. Perea*
- Streaming and Sketching Algorithms, *J. Nelson*
- Topological Descriptors for Geometric Data, *Steve Oudot*
- Optimal Stochastic Regularization for Large Scale Machine Learning, *L. Rosasco*

07/2016 **Summer School in Financial Econometrics,** , *Society of Financial Econometrics, Bruxelles*
-Noncausal Autoregressive Process, *C. Gourieroux , J-M. Zakoian*

07/2016 **Summer School in Econometrics**, *Centro Interuniversitario di Econometria, Perugia*
- Big Data and Machine Learning, *M. Harding, A. Anandkumar*

09/2015 **Summer School of Mathematics for Economics and Social Sciences**, *Scuola Normale Superiore*
- Financial Economics, *G. Bottazzi, P. Dindo*

08/2015 **Summer School in Mathematics**, *Scuola Matematica Interuniversitaria (SMI), Perugia*
- Game Theory, *R. Lucchetti*
- Mathematical Statistics, *L. Goldsteint, Y. Rinott*

06/2015 **Summer School in Econometrics**, *Centro Interuniversitario di Econometria, Perugia*
- "Big Data" and High-Dimensional Econometric Models, *V. Chernozhukov, C. Hansen*

08/2014 **Summer School in Mathematics**, *Scuola Matematica Interuniversitaria (SMI), Perugia*
- Stochastic Processes, *W. Woess, P. Baldi*
- Mathematical Statistics, *S. Zabell*

06/2014 **Summer School in Applied Bayesian Statistics**, *CNR-IMATI Milano & Università Cattolica, Como*
- Applied Bayesian Nonparametrics, *M. Jordan, F. Caron*

09/2013 **Summer School in Bayesian Econometrics**, *Centro Interuniversitario di Econometria, Perugia*
- Bayesian methods for economics and finance, *R. Casarin, A. Mira, M. Ciccarelli, G. Carmeci*

07/2013 **Summer School in Econometrics**, *Centro Interuniversitario di Econometria, Perugia*
- Bayesian Macroeconometrics, *M. Del Negro*
- Modeling and Forecasting Macroeconomic Series, *V. Corradi*

07/2013 **Summer School in Macroeconometrics**, *Barcelona GSE, Barcelona*
- Bayesian Vector Autoregressions and Small Sample Corrections in VARs, *A. Marcet, M. Jarocinski*
- Empirical Time Series Methods for Macroeconomic Analysis, *L. Gambetti*

Skills

LANGUAGES

Italian	Native proficiency
English	Professional working proficiency
French	Elementary proficiency

COMPUTER

Office	MS Office, LaTeX
Programming	MatLab, R, Julia
Econometrics	EViews, Stata, JMulTi

Honors and Scholarships

2014 *Doctoral Scholarship*, Ph.D. in Economics, LUISS University
2013 *INPS Master J Scholarship*, Master in Finance, Collegio Carlo Alberto
2013 *Confucius Institute* Scholarship, Summer School in Chinese language, University of Ljubljana
2012 *Double Degree Program* in the MSc in Money and Finance at University of Ljubljana, University of Siena

Other Information

Musical Interests:	Classical and Orchestral music, Instrumental music
Entertainment:	Cinema, Theatre, Books
Sport:	Football, Tennis