

EDOARDO ZANELLI

PERSONAL DATA

PLACE AND DATE OF BIRTH: Voghera (PV), Italy | 1st May 1996
ADDRESS: Piazza Scaravilli 2, Bologna, Italy.
EMAIL: edoardo.zanelli2@unibo.it; edoardo.zanelli01@gmail.com.
LANGUAGES: Italian (native); English (fluent); Spanish (intermediate).

RESEARCH INTERESTS

Econometrics, Bootstrap Inference, Nonparametric Methods.

CURRENT POSITION

2024 - CURRENT RESEARCH FELLOW;
Department of Economics, **University of Bologna**.
Supervisor: Prof. Luca FANELLI.

EDUCATION

2020 - CURRENT PhD in ECONOMICS;
Department of Economics, **University of Bologna**.
Supervisor: Prof. Giuseppe CAVALIERE.

2018 - 2020 MSc in ECONOMICS, **University of Bologna**.
Thesis title: *Estimation of Dynamic Fiscal Multipliers through a Bayesian TVP-SVAR model*.
Supervisor: Prof. Luca FANELLI.
FINAL GRADE: 110/110 *cum laude*.

2015 - 2018 BSc in ECONOMICS, **Catholic University**, Milan;
Supervisor: Prof. Monica BIANCHI.
FINAL GRADE: 110/110 *cum laude*.

VISITING PERIODS

2025 VISITING PHD STUDENT;
Department of Economics, **University of Exeter**, Exeter.

2024 VISITING PHD STUDENT;
Department of Economics, **McGill University**, Montreal.
Local Advisor: Prof. Sílvia GONÇALVES.

2023 VISITING PHD STUDENT;
Department of Economics, **Concordia University**, Montreal.
Local Advisor: Prof. Prosper DOVONON.

RESEARCH EXPERIENCE

- 2022 - 2024 Participation to the Italian Ministry of Education, University and Research National PRIN project “Fin4Green - Finance for a Sustainable, Green and Resilient Society Quantitative approaches for a robust assessment and management of risks related to sustainable investing” (call 2020), (local PI: Giuseppe CAVALIERE; national PI: Monica BILLIO).
- 2019 - 2022 Participation to the Italian Ministry of Education, University and Research National PRIN project “Hi-Di NET: Econometric Analysis of High Dimensional Models with Network Structures in Macroeconomics and Finance” (call 2017), (local PI: Giuseppe CAVALIERE; national PI: Monica BILLIO).
- 2019 **Research Assistant** to Giuseppe CAVALIERE, University of Bologna; Project: Cavaliere, G., & Georgiev, I. (2020). “Inference under random limit bootstrap measures”, *Econometrica*, 88(6), 2547-2574.

WORKING PAPERS

- *Improved Inference for Nonparametric Regression and Regression-Discontinuity Designs*, (with Giuseppe Cavaliere, Sílvia Gonçalves and Morten Ørregaard Nielsen), Job Market Paper.
- *Bootstrapping Stochastic Time-Varying Coefficient Models*.
- *When did the Phillips Curve Become Flat? A time-varying estimate of structural parameters* (with Claudio Lissone and Antonio Marsi).

PAPERS IN PROGRESS

- *Bootstrapping Exogeneity Tests in Linear Models with Possibly Weak Instruments* (with Prosper Dovonon and Nikolay Gospodinov).

PUBLICATIONS

- Cavaliere, G., Georgiev, I., and Zanelli, E. (2025): *Parameters on the Boundary in Predictive Regression, Econometric Theory*, forthcoming.
- Cavaliere, G., Gonçalves, S., Nielsen, M. Ø., and Zanelli, E. (2024): *Bootstrap inference in the presence of bias*, *Journal of the American Statistical Association*, 119(548), 2908-2918.

TEACHING

- 2023 - CURRENT **Teaching Assistant** in MACROECONOMETRICS;
Master's Degree in Economics (LMEC), University of Bologna.
Assistant to Prof. Giuseppe CAVALIERE.
- 2021 - CURRENT **Teaching Assistant** in MATHEMATICAL ECONOMICS;
Master's Degree in Economics (LMEC), University of Bologna.
Assistant to Prof. Iliyan GEORGIEV.
- 2020 - 2023 **Teaching Assistant** in ADVANCED ECONOMETRICS (TIME SERIES);
Master's Degree in Statistics, Economics and Business, University of Bologna.
Assistant to Proff. Giuseppe CAVALIERE and Emanuele BACCHIOCCHI.

PARTICIPATION TO CONFERENCES AND WORKSHOPS AS SPEAKER

- 2025 Aarhus University, University of Bologna; University of Exeter; 11th Italian Congress of Econometrics and Empirical Economics (ICEEE, poster session), *Palermo* [scheduled]; 2025 Conference of the International Association for Applied Econometrics (IAAE), *Turin* [scheduled]; 2025 World Congress of the Econometric Society, *Seoul* [scheduled].
- 2024 4th Italian Workshop of Econometrics and Empirical Economics (IWEEE), *Bozen*.
- 2023 2023 CIREQ Econometrics Conference (poster session), *Montreal*; 18th CIREQ PhD Students' Conference, *Montreal*; PhD Forum, *University of Bologna*.
- 2022 10th Italian Workshop for PhD students in Econometrics and Empirical Economics (WEEE), *Bertinoro*; PhD Forum, *University of Bologna*.
- 2021 PhD Forum, *University of Bologna*.

REFEREING ACTIVITY

Served as referee for: *Communications in Statistics – Simulation and Computation*, *Econometric Reviews*, *Journal of Business & Economic Statistics*, *Journal of Time Series Analysis*, *Oxford Bulletin of Economics and Statistics*.

SCHOLARSHIPS AND AWARDS

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| University of Bologna (2024) | Marco Polo Scholarship for International Mobility |
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| Italian Econometric Association, SIdE-IEA (2023) | Carlo Bianchi Grant |
| Unicredit Foundation (2023) | Young Economist Best Presentation Award |
| University of Bologna (2020-2024) | PhD Scholarship |

OTHER ACTIVITIES

- 2025 Participation to the 8th Lindau Nobel Meeting in Economic Sciences [scheduled].
- 2023 Participation to the SIdE Summer School on Methods in Time Series Econometrics, by Francesco Bianchi and Karel Mertens, *Bertinoro*.
- 2022 Participation to the 3rd Klagenfurt-Bielefeld Summer School on Modern Topics in Time Series Analysis, *Klagenfurt*.
- 2022 Participation to the SIdE Summer School on Program Evaluation Methods in Econometrics, by Matias D. Cattaneo and Michael Jansson, *Bertinoro*.
- 2022 Participation to the Econometric Game, *Amsterdam*.
- 2021 - 2022 Co-Organizer of the Reading Group in Time Series and Macroeconometrics; *University of Bologna*.

SOFTWARE

Matlab, R, Python, \LaTeX .