

EDOARDO ZANELLI

PERSONAL DATA

PLACE AND DATE OF BIRTH: Voghera (PV), Italy | 1st May 1996
ADDRESS: Universitetsbyen 51, 8000 Aarhus C, Denmark.
EMAIL: ez@econ.au.dk
LANGUAGES: Italian (native); English (fluent); Spanish (intermediate).

RESEARCH INTERESTS

Econometrics, Bootstrap Inference, Nonparametric Methods.

CURRENT & PAST POSITION

2025 - CURRENT POSTDOCTORAL RESEARCHER;
Aarhus Center for Econometrics (ACE), Aarhus University.
2024 - 2025 RESEARCH FELLOW;
Department of Economics, University of Bologna.

EDUCATION

2020 - 2025 PhD in ECONOMICS;
Department of Economics, University of Bologna.
Thesis title: *Essays on Bootstrap Methods in Econometrics*.
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 Lissona 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. (2026): *Parameters on the Boundary in Predictive Regression*, *Econometric Theory*, 42, 470–500.
- 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.

REFEREEING ACTIVITY

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

SCHOLARSHIPS AND AWARDS

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

TEACHING

· Aarhus University

- 2026 - CURRENT ECONOMIC FORECASTING;
Master's Degree in Economics.
- 2026 - CURRENT PROGRAMMING IN QUANTITATIVE ECONOMICS;
Bachelor's Degree in Economics.

· University of Bologna – Teaching Assistantships

- 2023 - 2025 MACROECONOMETRICS;
Master's Degree in Economics (LMEC); assistant to Giuseppe CAVALIERE.
- 2021 - 2025 MATHEMATICAL ECONOMICS;
Master's Degree in Economics (LMEC); assistant to Iliyan GEORGIEV.
- 2020 - 2023 ADVANCED ECONOMETRICS (TIME SERIES);
Master's Degree in Statistics, Economics and Business; assistant to Giuseppe CAVALIERE
and Emanuele BACCHIOCCHI.

PARTICIPATION TO CONFERENCES AND WORKSHOPS AS SPEAKER

- 2026 Aarhus-Rotterdam Econometrics Workshop; University of Mannheim[†]; 2026 Conference of the International Association for Applied Econometrics (IAAE), *Lisbon* [scheduled].
- 2025 Aarhus University[†], University of Bologna; University of Exeter[†]; São Paulo School of Advanced Science on High Dimensional Models[□]; 11th Italian Congress of Econometrics and Empirical Economics (ICEEE)[□], *Palermo*; 2025 Conference of the International Association for Applied Econometrics (IAAE), *Turin*; 2025 World Congress of the Econometric Society, *Seoul*; Tilburg University[†].
- 2024 4th Italian Workshop of Econometrics and Empirical Economics (IWEEE), *Bozen*.
- 2023 2023 CIREQ Econometrics Conference[□], *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*.

Legend. † : Invited Speaker; □ : Poster Session

OTHER ACTIVITIES

- 2025 Participation to the 8th Lindau Nobel Meeting in Economic Sciences.
- 2023 Participation to the SlDE 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 SlDE 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 .