Marco Tedeschi - Curriculum Vitae

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Current Position

- **Post-Doctoral Fellow** in Econometrics (SECS-P/05) Supervisor: Prof. Riccardo Lucchetti. Department of Economics and Social Sciences, Marche Polytechnic University, Ancona (Italy).
  Title of the grant: "*Methodological and computational issues in large-scale time series models for economics and finance*".
  Research Interests: *Time series econometrics, Panel Data, Energy economics.*

Education

- 2024, **PhD** in *Economics*, Department of Economics and Social Sciences (DiSES), Marche Polytechnic University, Ancona (Italy). Thesis: "Three Essays on Energy Econometrics" Supervisor: *Prof. Giulio Palomba*, Co-Supervisor: *Prof. Christian Brownlees.* **NB:** Dissertation to be done ≈ *June 2024.*
- 2020, **Master Degree** in *Scienze Economiche e Finanziarie* (LM-16) 110 cum laude, Marche Polytechnic University, Ancona (Italy). Thesis: "Machine Learning for rare events classification". Supervisor: *Prof.ssa Claudia Pigini*; Co-Supervisor: *Prof. Riccardo Lucchetti.*
- 2020, **Post-Graduate Master** in Data Science, Istituto Adriano Olivetti (ISTAO)
- 2020, **Erasmus** in Finance, Charles University, Prague, Czech Republic.
- 2018, **Bachelor degree** in *Business Economics* 110 cum laude, Marche Polytechnic University, San Benedetto del Tronto (Italy). Thesis "Request of credit through the informal channels" Supervisor: Prof.ssa *Claudia Pigini.*

Peer-reviewed papers

"*How does climate policy uncertainty affect financial markets? Evidence from Europe* Economics Letters, 11143 (with M.Foglia, PF. Dai, E. Bouri)

"*A quantile-time-frequency connectedness investigation through the dirty and clean cryptocurrencies spillover*" Journal of Cleaner Production, 425, 138889, (with Z. Mighri, S.Sarwar, A. K. Tiwari)

"*Disentangling the geopolitical risk and its effects on commodities. Evidence from a panel of G8 countries*" Resources Policy, 85, Part B, 104056, (with M.Foglia and G.Palomba)

"*Contagion among European financial indices, evidence from a Quantile VAR approach*" forthcoming in Economic Systems (with G. Palomba);

"*Realized Semi Variance Quantile Connectedness between Oil Prices and Stock market: Spillover from Russian-Ukraine clash*" Resources Policy, 85 Part A, (with S. Mallek, K.S. Mohammed, M. Tarczyńska-Łuniewska, A. Zhang);

"*Role of Green Technologies, Climate Uncertainties and Energy Prices on the supply Chain: Policy-based analysis in the lens of Sustainable Development*" Technological Forecasting & Social Change, 194, 122705, (with J. Cheng, P. Mishra, X. Ma, K.S. Mohammed);

"*Is there any market state-dependent contribution from Blockchain-enabled solutions to ESG investments? Evidence from conventional and Islamic ESG stocks*" International Review of Economics & Finance 86, 139-154, (with MG. Asl and U. Shahzad).

Conferences

- **2024**
- 4th Italian Workshop of Econometrics and Empricial Economics (IWEEE), University of Bolzano, Bolzano (Italy);
- **2023**
- International Conference on Sustainability, Environment, and Social Transition in Economics and Finance (SESTEF), *University of Southampton,* Southampton (UK);
- 10th Italian Congress of Econometrics and Empirical Economics (ICEEE), Società Italiana di Econometria (SIdE), Cagliari (Italy);
- 8th Gretl Conference, Gretl Association, Gdanzk (Poland);
- Statistical Learning Sustainability and Impact Evaluation, Società Italiana di Statistica (SIS); Marche Polytechnic University, Ancona (Italy);
- **2022**
- Barcelona School of Economics Summer Forum, Barcelona (Spain);

Summer schools and visiting periods

- Summer school in Financial Time-Series High-Frequency Econometrics, Società Italiana di Econometria (SIdE), Bertinoro, Italy;
- Summer school in Frontiers of Energy Econometrics, Lake Como School of Advanced Studies, Como, Italy;
- Visiting Period at Montpellier Business School (MBS), Montpellier (France). Supervisor Prof.ssa Thi Hong Van Hoang;
- Visiting Period at Universitat Pompeu Fabra (UPF), Barcelona (Spain). Supervisor Prof. Christian Brownlees;

Teaching experiences

- 2023: Practitioner for the PhD Time-Series Course at Marche Polytechnic University (coordinator: Prof. Giulio Palomba).
- 2023: Mathematics Pre-courses: Bachelor degree in Digital Economics and Business at Marche Polytechnic University.
- 2018 to 2023: Undergraduate Tutor in Microeconomics in the bachelor degree program in Business Economics at Marche Polytechnic University.
- 2021 to 2022: Undergraduate Tutor in Basic Statistics course in the bachelor degree program in Business Economics at Marche Polytechnic University.

Other

- **Refereeing activities:** Energy Economics, Finance Research Letters, International

Review of Economics and Finance, Resources Policy.

- **Membership:** Energy Finance Italia (EFI), Italian Association of Environmental and Resources Economists (IAERE), Società Italiana di Econometria (SIdE)
- **Languages:** Italian (mothertongue), English (Upper Intermediate), French (Basic)
- **Computer skills:** editing with LaTeX, LibreOffice and MicrosoftOffice. Programming with Gretl, R, Stata.

Ancona,
February 1, 2024