Marco Tedeschi - Curriculum Vitae

Date of birth: September 28, 1996
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Current Position

- **Post-Doctoral researcher** in Econometrics (SECS-ECON/05) Supervisor: Prof. Riccardo Lucchetti. Department of Economics and Social Sciences, Marche Polytechnic University, Ancona (Italy).

Selected peer-reviewed papers

- "*The heterogeneous reaction of green and conventional bonds to exogenous shocks*" Journal of Environmental Management, 364, 121423, (with E. Bouri, Hunjra A. I., K.S. Mohammed);
- "*How does climate policy uncertainty affect financial markets? Evidence from Europe* Economics Letters, 11143 (with M.Foglia, PF. Dai, E. Bouri)
- "*Extreme Contributions of Conventional Investments vis-à-vis Islamic ones to renewables* Renewable and Sustainable Energy Reviews, 189, Part B, 113932 (with MG. Asl, R Khalfaoui and U. Shahzad)
- "*Contagion among European financial indices, evidence from a Quantile VAR approach*" Economic Systems, 48, 2, (with G. Palomba);
- "*Role of Economic Policy Uncertainty in Energy commodities prices forecasting: Evidence from a hybrid deep learning approach*", Computational Economics, (with K.S. Mohammed, A. Rao and U. Shahzad);
- "*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)
- "*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, seminars and workshop

- Research seminar titled "*The importance of econometrics in academic and professional research*" for the Social and Sustainable Finance Chair Montpellier Business School (MBS); Montpellier (France);

- Presentation at Workshop: large-scale time series models for economics and finance. Università degli Studi di Messina, Messina (Italy);
- Presence at Workshop in memory of Stefano Fachin: topics in large-scale time series models for economics and finance. Workshop in memory of Stefano Fachin, Università La Sapienza, Roma (Italy);
- Presentation at the Italian Association of Environmental and Resources Economists (IAERE) conference, Università degli studi di Chieti "G.d'Annunzio"; Pescara (Italy);
- Presentation at the Energy Finance 8 Italy conference, Università degli Studi di Bari Aldo Moro, Bari, (Italy);
- Presentation at the 4th Italian Workshop of Econometrics and Empricial Economics (IWEEE), University of Bolzano, Bolzano (Italy);
- Presentation at the International Conference on Sustainability, Environment, and Social Transition in Economics and Finance (SESTEF), *University of Southampton,* Southampton (UK);
- Research seminar "*Energy consumption and economic growth: is there a plausible linkage?*" at Marche Polytechnic University, Ancona (Italy);
- Presentation at the 9th International conference on Time Series and Forecasting (ITISE), Gran Canaria (Spain); *online*
- Presence at the 10th Italian Congress of Econometrics and Empirical Economics (ICEEE), Società Italiana di Econometria (SIdE), Cagliari (Italy);
- Presentation at the 8th Gretl Conference, Gretl Association, Gdanzk (Poland);
- Organizing commitee at the Statistical Learning Sustainability and Impact Evaluation conference, Società Italiana di Statistica (SIS); Marche Polytechnic University, Ancona (Italy);
- Research seminar "*Contagion among European financial indices, evidence from a Quantile VAR approach*" at Marche Polytechnic University, Ancona (Italy);
- Presence at the Barcelona School of Economics Summer Forum, Barcelona (Spain);
- Presentation at the 20th Annual European Economics and Finance Society conference, Krakow (Poland) - *online*;

Education

2024, PhD in *Economics*, Department of Economics and Social Sciences (DiSES), Marche Polytechnic University, Ancona. Thesis: "Three Essays on Energy Econometrics" Supervisor: *Prof. Giulio Palomba*, Co-Supervisor: *Prof. Christian Brownlees.* Grade: *excellent.*

2020, Master Degree in *Scienze Economiche e Finanziarie* (LM-16) 110 cum laude, Marche Polytechnic University, Ancona. Thesis: "Machine Learning for rare events classification". Supervisor: *Prof.ssa Claudia Pigini*; Co-Supervisor: *Prof. Riccardo Lucchetti.*

2020, Master (Post-Graduate) in Data Science, Istituto Adriano Olivetti (ISTAO), Ancona

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.*

Summer schools, visiting periods and others

2024 Visiting at *Montpellier Business School (MBS),* Montpellier (France). Supervisor Prof.ssa Thi Hong Van Hoang; (September-October)

2023 Visiting at *Montpellier Business School (MBS),* Montpellier (France). Supervisor Prof.ssa Thi Hong Van Hoang; (June-July)

2022 Visiting at *Universitat Pompeu Fabra (UPF)*, Barcelona (Spain). Supervisor Prof. Christian Brownlees; (March-July)

2022 Summer school in Financial Time-Series High-Frequency Econometrics, Società Italiana di Econometria (SIdE), Bertinoro, Italy;

2021 Summer school in Frontiers of Energy Econometrics, Lake Como School of Advanced Studies, Como, Italy;

Teaching experiences

- From 2024/25: Lecturer of Mathematics and Statistics (MAT/01, 54h, 6CFU) for Bachelor degree in *Sistemi Agricoli Innovativi* at *Marche Polytechnic University*.
- From 2024/25: Practitioner (TA) for the macroeconomics course (SECS-P/01) in the bachelor degree program in *Business Economics* at *Marche Polytechnic University*.
- From 2023/24: Lecturer of Economics (SECS-P/01, microeconomics and macroeconomics) for Bachelor (72h, 9CFU) degree in *Servizi Giuridici per l'Impresa* at *Università degli studi "G.d'Annunzio"*.
- From 2023/24: Practitioner (TA) for the microeconomics course (SECS-P/01)in the bachelor degree program in *Business Economics* at *Marche Polytechnic University*.
- From 2023/24: Practitioner for the PhD Time-Series Course at *Marche Polytechnic University* (coordinator: Prof. Giulio Palomba).
- 2024: Lecture/seminar activity for the master course "Stochastic process for insurances and finance" at *Università degli studi del Sannio*; Master course in "Scienze statistiche ed attuariali";
- 2023: Mathematics Pre-courses: Bachelor degree in Digital Economics and Business at *Marche Polytechnic University*.
- 2023: Lecture/seminar activity for the bachelor course "International Economics" in Business Economics at*Marche Polytechnic University*. Title of the seminar "The foreign exchange market";
- 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

- **Awards**
  - 2024 - Research Fellowship on "*Methodological and computational issues in large scale time series model for economics and finance*". PRIN (progetto di rilevanza internazionale) 2023, coordinator Prof. Riccardo Lucchetti. (SECS/P-05)
  - 2024 - Awarded for the best environmental economics paper presented by a young researcher in the Italian Association of Environmental and Resources

Economists;

  - 2024 - Recommendation of the SIE award for the best doctoral thesis in economics.
  - 2023 - Collaboration for the project "*Capacità fiscale centrale e beni pubblici europei: i vincoli e le opportunitaà per le policy dell'Unione europea*" coordinated by Prof. Marcello Messori;
  - 2023 - Member of the PRIN (progetto di rilevanza internazionale) project in "*Public and corporate debt, monetary policy and macroeconomic stability*" coordinated by Prof. Paolo Canofari and with Prof. Alessandro Piergallini as Principal Investigator; (SECS/P-02)
  - 2020-2024 fully funded PhD scholarship.

- **Refereeing activities:** Applied Economics, Energy Economics, Finance Research Letters, International Review of Economics and Finance, Journal of financial markets institutions and money, North American Journal of Economics and Finance, Physica A: statistical mechanics and its applications, Research in International Business 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, Matlab, R.

Ancona,
Nov. 7, 2024