

Antonio Granese | Curriculum Vitæ et Studiorum

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Personal Data

Name: Antonio Granese
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Education

Marco Biagi Foundation, University of Modena and Reggio Emilia <i>PhD, Doctoral Research Programme in Labour, Development and Innovation</i> Research Areas: Time Series analysis for macroeconomic applications	Italy 2020-2023
University of Modena and Reggio Emilia – Marco Biagi Department of Economics <i>Master of Science, Grade: 110/110 cum laude, GPA: 29,60/30, Best 3% Dep. of Economics</i> Course: Economics and Public Policy, EPP	Italy 2016-2018
University of Rome Tor Vergata <i>Bachelor Degree, Grade: 106/110, GPA: 27,08/30</i> Course: Economic and Social Sciences – European Economy	Italy 2008-2012

Master Dissertation

Title: *Uncertainty in “Straight Line”... Why not? A New Structural VAR Estimation and Identification Procedure*

Research Thesis in Macroeconometrics

Date of the discussion: 04/2019

Supervisors: Mario FORNI, UniMoRe

Description: We propose a new structural VAR method to estimate uncertainty and identify its macroeconomic effects formalizing the idea that, if uncertainty affects macroeconomic variables linearly then a suitable linear combination of these variables should reveal uncertainty. Focusing on a specific structural long-run shock and the related uncertainty, we propose a simple and coherent two-step econometric procedure to estimate long-run uncertainty and its effects on macroeconomic variables. Our measure of uncertainty turns out to be highly correlated with respect to existing measures of uncertainty.

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Bachelor Dissertation

Title: *The welfare of working families in the Le Play monographs, 1846-1912*

Supervisors: Giovanni VECCHI, UniRoma2

Description: Research Thesis in Economic History.

Research Experiences

Macroeconometrics: Uncertainty in “Straight Line”... Why not? A New Structural VAR Estimation and Identification Procedure – Master Dissertation

Tutor: Prof. Mario FORNI, UniMoRe
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Other Experiences

Activist Amnesty International Italia

Middle East and North Africa referent, Italy 1 group in Rome

Rome

2013 – 2016

Analytical Skills

Basic: Stata, EViews

Intermediate: R, Gretl

Advanced: Matlab, Ms Office, L^AT_EX

Language Skills

Italian: Native

English: B2 (POST INTERMEDIO)

French: A1 (PRINCIPIANTE)

Fields of Interest

Econometrics and Time Series Analysis: Structural VARs, News and Noise shocks, Uncertainty shocks, Stochastic volatility, Non-fundamental Representations, Factor Models

Game Theory: Global Games

Awards

Merit based tuition fee reduction, Master in Economics, Collegio Carlo Alberto, Turin.

PhD Scholarship, DEFAP, Università Cattolica del Sacro Cuore, Milan.

PhD Scholarship, Doctoral Research Programme (PhD) in Labour, Development and Innovation, Marco Biagi Foundation, UNIMORE, Modena.

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Modena
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