GIUSEPPE BRANDI

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Professional Experience

02/2018 - present	**Teaching assistant in Asset Pricing**, *LUISS University, Rome*
11/2017 - present	**Scientific tutor in the Master in Big Data**, *LUISS Business school, Rome*
10/2017 - present	**Research assistant in Macroeconometrics for Professor Benigno**, *LUISS, Rome*
09/2017 - present	**Teaching assistant in Empirical finance**, *LUISS, Rome*
09/2017 - 12/2017	**Lecturer in MathLab: Data Analysis with Stata**, *LUISS (MEEG), Rome*
09/2017 - 12/2017	**Lecturer in Satistics**, *LUISS Business school (MACOFIN), Rome*
09/2017 - 12/2017	**Lecturer in Statistics and Econometrics**, *LUISS Business school (MMT), Rome*
09/2017 - 12/2017	**Lecturer in Matlab coding**, *LUISS LOFT, Rome*
07/2017 - 07/2017	**Lecturer in Econometrics for Big Data**, *LUISS Business school (MABDA), Rome*
06/2017 - 07/2017	**Lecturer in Econometrics (undergraduate preparatory course)**, *LUISS, Rome*
05/2017 - 07/2017	**Lecturer in Statistics (MBA preparatory course)**, *LUISS Business school, Rome*
02/2017 - 06/2017	**Lecturer in Machine learning with Matlab**, *LUISS LOFT, Rome*
01/2017 - present	**Teaching assistant in Capital Markets**, *LUISS, Rome*
02/2016 - 09/2017	**Teaching assistant in Statistics and Econometrics** *, LUISS University, Rome*
08/2015 - 01/2016	**Research assistant**, *Oxford Economics, Rome* - Econometric models and the role of Econophysiscs in Economics
07/2015 - 06/2016	**University tutor**, *LUISS University, Rome*
03/2015 - 08/2015	**Research assistant**, *ASSONIME, Rome* - European economy: Macroeconomic implications of the Eurozone crisis - Italian economy: Long-term evolution of employment and productivity

Education

09/2014 - 05/2018	**Ph.D. in Economics**, *LUISS University, Rome*
Grade:	*Excellent cum laude*
PhD thesis:	*Decompose et Impera*: Tensor methods in High-dimensional Data
Supervisor:	*Giuseppe Ragusa*
Thesis committee:	*Animashree Anandkumar, Matthew Harding, Marco Lippi*
09/2013 - 06/2014	**Postgraduate Master in Finance**, *Collegio Carlo Alberto, Turin*
Grade:	*A*
10/2012 - 02/2014	**MSc in Money and Finance**, *University of Ljubljana, Ljubljana*
Grade:	*10/10*
Supervisor:	*Igor Masten*

11/2011 - 02/2014	**MSc in Finance**, *University of Siena, Siena*
Grade:	*110/110, cum laude*
Master thesis:	A Bayesian Markov Regime Switching GARCH model for exchange rates and interest rates
Supervisor:	*Roberto Renò*

10/2008 - 10/2011	**BSc in Business Administration**, *University of Perugia, Perugia*
Grade:	*102/110*
Degree thesis:	The mean-variance approach in Portfolio Theory
Supervisor:	*Roberto Celentano*

Research Interest

Field	Subfield
Econometrics	Bayesian and Spatial Econometrics, Nonparametric modeling, Time Series
Statistics	Tensor methods, Likelihood-free methods, Machine learning for Big data, Fiducial Statistics
Network	Interbank networks, Dynamic networks, Correlation networks, Networks topology
Finance	Systemic risk, Asset pricing, Financial contagion, Volatility modeling, Portfolio analysis

Research works

Accepted for pubblication
Brandi, Di Clemente, Cimini, ”Epidemics of liquidity shortages in interbank markets”, Physica A, 2018

Work in progress
Brandi, ”Tensor Auto(regression) in Economics and Finance”
Brandi, ”Latent stock correlation projection via tensor decomposition”
Brandi, ”Exploratory analysis of interbank market adjacency tensor”
Brandi, ”Financial maps: Network analysis via tensor decomposition”
Brandi, ”Higher order portfolio analysis”
Brandi, ”Pseudo-adaptive Block-ABC for high dimensional financial time series”

Talks

04/2016	Econometric inference for stochastic volatility processes: The Block-ABC method, LUISS University
06/2016	Econometric inference for stochastic volatility processes: The Block-ABC method, Sapienza University
06/2016	Econometric inference for stochastic volatility processes: The Block-ABC method, Collegio Carlo Alberto
11/2016	Tensor Autoregression in Economics and Finance, LUISS University
12/2016	Tensor Autoregression in Economics and Finance, CMStatistics 2016, Seville
12/2016	Tensor Autoregression in Economics and Finance, Sapienza University
06/2017	Tensor Autoregression in Economics and Finance, EcoSta 2017, Hong Kong
07/2017	Tensor Autoregression in Economics and Finance (poster),YSM 2017, Keele University
05/2017	Tensor Decomposition for Financial Network Analysis, LUISS University
07/2017	Latent financial networks projection via correlation tensor decomposition, SDS 2017, Imperial College
07/2017	Latent financial networks projection via correlation tensor decomposition, YSM 2017, Keele University
08/2017	Latent correlation projection via tensor decomposition, JP Morgan Chase
09/2017	Latent financial networks projection via correlation tensor decomposition (poster), RSS 2017, UoG

Graduate Training

09/2016 **Summer School in Econometrics**, *Centro Interuniversitario di Econometria, Perugia*
- Advanced Bayesian Econometrics, *R. Casarin, M. Ciccarelli, F. Ravazzolo*

08/2016 **Summer School in Applied Bayesian Statistics**, *CNR-IMATI Milano & Università Cattolica, Como*
- Bayes, Big Data and the Internet, *S. Scott*

07/2016 **Summer School in Mathematical Methods for High-Dimensional Data Analysis**, *TUM, Munich*
- Topological Time Series Analysis, *J. Perea*
- Streaming and Sketching Algorithms, *J. Nelson*
- Topological Descriptors for Geometric Data, *Steve Oudot*
- Optimal Stochastic Regularization for Large Scale Machine Learning, *L. Rosasco*

07/2016 **Summer School in Financial Econometrics,** , *Society of Financial Econometrics, Bruxelles*
-Noncausal Autoregressive Process, *C. Gourieroux , J-M. Zakoian*

07/2016 **Summer School in Econometrics**, *Centro Interuniversitario di Econometria, Perugia*
- Big Data and Machine Learning, *M. Harding, A. Anandkumar*

09/2015 **Summer School of Mathematics for Economics and Social Sciences**, *Scuola Normale Superiore*
- Financial Economics, *G. Bottazzi, P. Dindo*

08/2015 **Summer School in Mathematics**, *Scuola Matematica Interuniversitaria (SMI), Perugia*
- Game Theory, *R. Lucchetti*
- Mathematical Statistics, *L. Goldsteint, Y. Rinott*

06/2015 **Summer School in Econometrics**, *Centro Interuniversitario di Econometria, Perugia*
- "Big Data" and High-Dimensional Econometric Models, *V. Chernozhukov, C. Hansen*

08/2014 **Summer School in Mathematics**, *Scuola Matematica Interuniversitaria (SMI), Perugia*
- Stochastic Processes, *W. Woess, P. Baldi*
- Mathematical Statistics, *S. Zabell*

06/2014 **Summer School in Applied Bayesian Statistics**, *CNR-IMATI Milano & Università Cattolica, Como*
- Applied Bayesian Nonparametrics, *M. Jordan, F. Caron*

09/2013 **Summer School in Bayesian Econometrics**, *Centro Interuniversitario di Econometria, Perugia*
- Bayesian methods for economics and finance, *R. Casarin, A. Mira, M. Ciccarelli, G. Carmeci*

07/2013 **Summer School in Econometrics**, *Centro Interuniversitario di Econometria, Perugia*
- Bayesian Macroeconometrics, *M. Del Negro*
- Modeling and Forecasting Macroeconomic Series, *V. Corradi*

07/2013 **Summer School in Macroeconometrics**, *Barcelona GSE, Barcelona*
- Bayesian Vector Autoregressions and Small Sample Corrections in VARs, *A. Marcet, M. Jarocinski*
- Empirical Time Series Methods for Macroeconomic Analysis, *L. Gambetti*

Skills

LANGUAGES

Italian	Native proficiency
English	Professional working proficiency
French	Elementary proficiency

COMPUTER

Office	MS Office, LaTeX
Programming	MatLab, R, Julia
Econometrics	EViews, Stata, JMulTi

Honors and Scholarships

2014 *Doctoral Scholarship*, Ph.D. in Economics, LUISS University
2013 *INPS Master J Scholarship*, Master in Finance, Collegio Carlo Alberto
2013 *Confucius Institute* Scholarship, Summer School in Chinese language, University of Ljubljana
2012 *Double Degree Program* in the MSc in Money and Finance at University of Ljubljana, University of Siena

Other Information

Musical Interests:	Classical and Orchestral music, Instrumental music
Entertainment:	Cinema, Theatre, Books
Sport:	Football, Tennis