Personal information

Name / Surname	**Frattarolo Lorenzo**
Address	Via Perugia 40 c 30020 Marcon (VE), Italia
Personal Email	lorenzo.frattarolo@gmail.com
Nationality	Italian
Date of birth	10/08/1981

Research Interests

Multivariate Time Series Analisys, Systemic Risk Measurement, Financial Networks, DSGE estimation, Nowcasting

Work experience

Dates	1 October 2023 - Today
Occupation or position held	Assistant Professor in Econometrics
Main activities	Teaching and Research
Name and address of employer	Dipartimento di Scienze Economiche, Universitá degli Studi di Verona, via Cantarane, 24 - 37129 Verona

Dates	16 September 2018 - 24 September 2023
Occupation or position held	Contract Agent
Main activities	Researcher
Name and address of employer	European Commission – Joint Research Center,Directorate B Growth and Innovation, Unit B.1 Economy and Finance ,Via Enrico Fermi, 2749 21027 Ispra (VA), Italy

Dates	1 January 2016 - 15 September 2018
Occupation or position held	Post Doctoral researcher under the project ”Modelli Statistici per la valutazione del rischio ”. Supervisor: Monica Billio
Main activities	Researcher
Name and address of employer	Dipartimento di Economia ,Università Ca Foscari, Cannaregio, 873 S. Giobbe - 30121 Venezia

Dates	1 July 2014 - 31 December 2015
Occupation or position held	Post Doctoral researcher under the SAFE project "Sovereign, bank and insurance credit spread: connectedness and system networks" Principal Investigator: Loriana Pelizzon, Director of the SAFE Systemic Risk Lab. Joint project with Monica Billio: Universita' Ca'Foscari di Venezia, Mila Getmansky: University of Massachussets, US, Dale Gray: International Monetary Fund and MF Risk, Andrew Lo: MIT Sloan, Robert Merton: MIT Sloan
Main activities	Researcher
Name and address of employer	Research Center SAFE, House of Finance, Grünerburgplatz 1, 60323 Frankfurt am Main

Dates	1 July 2013 - 30 June 2014
Occupation or position held	Research Grant: ”*Syrto (Systemic Risk Tomography) EU FP7 project SSH-2012-320270*”
Main activities	Researcher

Name and address of employer	UMR8174-CNRS Centre d'Economie de la Sorbonne (CES) , La Maison des Sciences Economiques Université Paris 1 Panthéon-Sorbonne 106/112, Boulevard de l'Hopital 75647 - Paris cedex 13

Dates	1 June 2012 - 30 May 2013
Occupation or position held	Research Grant: "*Equity returns, dependencies structures and systemic events in financial system* "
Main activities	Research Assistant
Name and address of employer	International Center of Economics and Finance (ICEF), Dipartimento di Economia, Università Ca Foscari of Venice, Cannaregio, 873 S. Giobbe - 30121 Venezia

Dates	20 june 2011 - 20 may 2012
Occupation or position held	Research Grant: "*Simulation Based Econometrics Methods for Discrete Time Option Pricing Models with Switching Volatility* "
Main activities	Research Assistant
Name and address of employer	International Center of Economics and Finance (ICEF), Dipartimento di Economia ,Università Ca Foscari, Cannaregio, 873 S. Giobbe - 30121 Venezia

Dates	21 September 2009 - 21 May 2011
Occupation or position held	Research Grant: "*Hedge funds: tail event behavior and absolute alphas* "
Main activities	Research Assistant
Name and address of employer	International Center of Economics and Finance (ICEF), Dipartimento di Scienze Economiche, Università Ca Foscari di Venezia, Cannaregio, 873 S. Giobbe - 30121 Venezia

Publications

Journal Articles

Casarin, R., Craiu, R. V., Frattarolo, L., Robert, C. P.,	Living on the Edge: An Unified Approach to Antithetic Sampling (2023),Forthcoming in Statistical Science (preprint aivailable at arXiv:2110.15124.)
Barbaglia, L., Frattarolo, L., Onorante, L., Tiozzo Pezzoli, L., Pericoli, F. M., Ratto, M.	Testing Big Data in a Big Crisis: Nowcasting under COVID-19. (2022), Forthcoming in the International Journal of Forecasting
Billio, M., Frattarolo, L., Guegan, D.	High-Dimensional Radial Symmetry of Copula Functions: Multiplier Bootstrap vs. Randomization. Symmetry, 14(1), 97.(2022)
Billio, M., Frattarolo, L., Guegan, D.	Multivariate radial symmetry of copula functions: Finite sample comparison in the iid case. Dependence Modeling, 9(1), 43-61.(2021)
Billio, M., Caporin, M., Frattarolo, L., Pelizzon L.	Networks in risk spillovers: A multivariate GARCH perspective. Econometrics and Statistics, (2021)
Frattarolo, L., Parpinel, F., Pizzi, C.	Combining permutation tests to rank systemically important banks. Statistical Methods & Applications, 29(3), 581-596.(2020)
Billio, M., Casarin, R., Costola, M., & Frattarolo, L.	Opinion Dynamics and Disagreements on Financial Networks. Advances in Decision Sciences, 23(4), 1-27,(2019).
Billio, M., Frattarolo, L., Pelizzon L.	Hedge Fund Tail Risk: An Investigation in Stressed Markets. *The Journal of Alternative Investments*, 18(4), 109.(2016)

Billio, M., Frattarolo, L., Pelizzon L. — A Time Varying Performance Evaluation of Hedge Fund Strategies Through Aggregation *Bankers, Markets & Investors* n° 129 (2014)

Book Chapters

Billio, M., Casarin, R., Costola, M., & Frattarolo, L. — Contagion dynamics on financial networks. International Financial Markets: Volume 1 Routledge Advances in Applied Financial Econometrics, 63 (2019).

Billio, M., Casarin, R., Costola, M., & Frattarolo, L. — Disagreement in signed financial networks. In Mathematical and Statistical Methods for Actuarial Sciences and Finance (pp. 139-142). Springer, Cham. (2018)

Frattarolo, L., Parpinel, F., Pizzi, C. — Systemically Important Banks: A Permutation Test Approach. pp.41-52. In Rivista Italiana di Economia, Demografia e Statistica - ISSN:0035-6832 vol. LXX (3)(2016)

Frattarolo, L., Guegan, D. — Orthogonal Polynomials Derivative for Empirical Copula *Contributions in infinite-dimensional statistics and related topics*, E.G.Bongiorno, E.Salinelli, A.Goia, P.Vieu, Società Editrice Esculapio, (2014) pg. 119

Billio, M., Caporin, M., Frattarolo, L., Pelizzon L. — Proximity-structured multivariate volatility models for systemic risk, e-Book “Advances in Latent Variables” Eds. Brentari E., Carpita M.,Vita e Pensiero, Milan, Italy (2013)

Working Papers

Di Dio, F., Frattarolo, L. — Business Cycle and Environmental Policy in a Heterogeneous-Firm Macroeconomic Model (2022), mimeo

D’Auria, F., Di Dio, F., Frattarolo, L., Hohberger, S., Ratto, M., Vogel, L. — The effectiveness of automatic stabilisers in the euro area (2022) mimeo

Frattarolo, L. — Modal Grids in MIDAS estimation with large number of regressors (2022), mimeo

Institutional Papers

M. Bellia, L. Cales, L. Frattarolo, D. Monteiro, M. Petracco Giudici — COVID-19: the stabilising impact of EU bond issuance on sovereigns and banks. Quarterly Report on the Euro Area (QREA), 20(3), 17-28. (2021)

M. Bellia, L. Cales, L. Frattarolo, A. Maerean, D. Monteiro, M. Petracco Giudici, L. Vogel — The sovereign-bank nexus in the euro area: financial and real channel. Quarterly Report on the Euro Area (QREA), 19(1), 45-65.(2020)

Policy Contributions

Pfeiffer, P., Ratto, M., Cardani, R., Croitorov, O., Frattarolo, L., Pataracchia, B. and Teresinski, J. — Contribution to Spring Economic Forecast 2022: ALTERNATIVE SCENARIOS ON THE ECONOMIC OUTLOOK (Special Issue 4), 2022

Cardani, R., Frattarolo, L., Pataracchia, B., Ratto, M. and Teresinski, J. — Contribution to European Economic Forecast Autumn 2021. Special topic 4.2 "ENERGY PRICES", 2021

Cardani, R., Croitorov, O., Di Dio, F., Frattarolo, L., Giovannini, M., Hohberger, S., Pfeiffer, P., Ratto, M. and Vogel, L. — The euro area’s COVID-19 recession through the lens of an estimated structural macro model, Vox EU, 2021

Cardani, R., Croitorov, O., Frattarolo, L., Giovannini, M., Hoffmann, S., Leal, J., Pfeiffer, P., Ratto, M., Vogel, L. and Vyskrabka, M.	Contribution to European Economic Forecast. Spring 2021. Special Issue 4.1. THE ROLE OF SAVINGS IN DETERMINING THE RECOVERY PATH, 2021
Ratto, M., Pfeiffer, P., Vogel, L., Calès, L., Cardani, R., Croitorov, O., Di Dio, F., Frattarolo, L., Giovannini, M., Hohberger, S., Leal, J. and Vyskrabka, M.	Contribution to European Economic Forecasts, Autumn 2020, Special Issue 3.1. The road out of the crisis remans bumpy and uncertain, 2020
Croitorov, O., Frattarolo, L., Pataracchia, B. and Ratto, M.	Contribution to European Economic Forecasts - Spring 2020, Chapter 3 “Special issues”, Special issue 1 “How the pandemicshaped the Forecast”. (pp.65-72), 2020
Cales, L., Cardani, R., Croitorov, O., Di Dio, F., Frattarolo, L., Giovannini, M., Hohberger, S., Pataracchia, B. and Ratto, M.	Contribution to European Economic Forecasts - Autumn 2019, special issue 3.2 "What is behind the slowdown A model-based analyis of growth drivers" (pp.65-67)., 2019
Calès, L., Cardani, R., Croitorov, O., Di Dio, F., Frattarolo, L., Giovannini, M., Hohberger, S., Pataracchia, B. and Ratto, M.	Contribution to European Economic Forecast - Spring 2019. Chapter 1 "Putting the forecast into perspective: the weakness in manufacturing in the euro area - Fading external drivers of euro area growth" and Box I.1 "Looking at euro area GDP growth in 2019 thorugh the lens of an estimated model"., 2019

Education and training

Dates	January 2011 - December 2014
Title of qualification	Joint Ph.D in Applied Mathematics/Economics
Principal subjects/Occupational skills covered	Empirical Copula Processes, Systemic Risk
Name and type of organization providing education and training	Université Paris 1 Pantheon-Sorbonne/Università Ca’ Foscari Venezia
Dates	September 2008 - August 2009
Title of qualification awarded	International Master in Economics and Finance
Principal subjects/Occupational skills covered	Economics, Finance, Econometrics, Risk Management
Name and type of organization providing education and training	Università Ca’ Foscari, Venezia
Level in national or international classification	2° Level Master Degree
Dates	September 1999 - March 2007
Title of qualification awarded	4 years Degree in Theoretical Physics.
Principal subjects/Occupational skills covered	Physics, Mathematics, Quantum Field Theory, Phase Transitions, Standard Model of particle physics
Name and type of organization providing education and training	Università La Sapienza, Roma
Level in national or international classification	Bachelor + Master Degree

Visiting

2018	Department of Statistic, University of Toronto

Teaching

Dates	a.a. 2016/2017-2017/2018
University	Università Ca' Foscari, Venezia
Course	Economics and Econometrics of international Finance
Dates	a.a. 2017/2018
University	Università Ca' Foscari, Venezia
Course	Statistica 1-2 :Esercitazioni
Dates	a.a. 2013/2014
University	Università Ca' Foscari, Venezia
Course	Tutor for Non linear models and Financial Econometrics
Dates	a.a. 2011/2012 2013/2014 2014/2015 2015/2016
University	Università Ca' Foscari, Venezia
Course	Econometrics: Practical Exercise Sessions
Dates	a.a. 2010/2011
University	Università Ca' Foscari, Venezia
Course	Introduzione all'Econometria: Esercitazioni

Selected Conferences

Conference	CFE-CMStatistics 2022,17-19 December 2022, London
Role	Invited Speaker
Conference	COMPSTAT 2022, 23-26 August 2022, Bologna
Role	Invited Speaker
Conference	SSC2022, 49th Annual Meeting of the Statistical Society of Canada, May 30 - June 3, 2022, Virtual
Role	Speaker
Conference	European Meeting of Statisticians (EMS 2019),July 22, 2019 - July 26, 2019 Palermo, Italy
Role	Speaker
Conference	1st International Conference on Econometrics and Statistics (EcoSta 2017), Hong Kong University of Science and Technology 15 – 17 June 2017
Role	Speaker
Conference	9th Financial Risks International Forum, Paris 21 & 22 March, 2016
Role	Speaker
Conference	IWFOS2014 International Workshop on Functional and Operatorial Statistic, Stresa(Italy), June 19-21,2014
Role	Speaker
Conference	Computational and Financial Econometrics (CFE 2012) 1-3 December 2012, Conference Centre, Oviedo, Spain
Role	Chair and Speaker Session CS07: Measuring systemic risk
Conference	New Tools for Financial Regulation,Paris, November 15-16, 2012,Banque de France
Role	Discussant

Languages

Mother tongue **Italian**

Other language(s) English, French

Self-assessment
European level(*)

	Understanding		Speaking		Writing
	Listening	Reading	Spoken interaction	Spoken production	
English	C1 Proficient user	C1 Proficient user	B2 Independent user	B2 Independent user	C1 Proficient user
French	A2 Basic user	B1 Independent user	A1 Basic user	A1 Basic user	A1 Basic user

(*) *Common European Framework of Reference* (CEF) level