Fabio Calonaci

CURRENT POSITION

Ph.D in Finance, Queen Mary, University of London
Mile End Road, Graduate Center, E1 4NS London
Sept 2015 - Present
Supervisor: Prof. R.T. Baillie, Prof. G. Kapetanios and Prof. L.Giraitis

CONTACT INFORMATION

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RESEARCH FIELDS

Financial Econometrics, Financial Economics, Risk Management, Asset Pricing, Macro-Finance.

EDUCATION

MRes. in Finance, Queen Mary, University of London
Sept 2014 - Sept 2015
Supervisor: Prof. Liudas Giraitis

MSc. in Finance and Econometrics, Queen Mary, University of London
Sept 2013 - Sept 2014

MSc. in Economics, University of Florence
Sept 2010 - Dec 2012

BSc. in Economics and trade
Sept 2007 - Dec 2010

PROFESSIONAL EXPERIENCE

Bank of England - *Academic Advisor*
Jan 2019 - Jun 2019
Participate in the collection, analysis, and review of research and evaluation of mortgage micro−data. Analyse quantitative and qualitative research data and contribute to the reporting and interpretation of findings.

European Central Bank - *PhD Trainee*
May 2018 - July 2018
Conduct a analytical analysis of the business cycles in non EU countries using a new approach for disentangling the main macro factors that drives the changes in the cycle, in light of the new forces in the market.

Winton Capital Management - *Data Processing Analyst*
June 2017 - July 2017
Responsible for the data collection and for taking the output of the systematic investment strategies and implementing it through the full trade life cycle.

QUMMIF Investment Fund - *Academic Advisor*
Sept 2016 - Present
Supervising and monitoring team specialised in commodities and energies markets. Evaluate possible investment opportunity identfied by the team.

Bank of England - *Academic Advisor*
Feb 2017 - Apr 2017
Supporting an harmonisation process for point and density forecasting of the major macro-economic variables using different econometric approaches.

Fondazione CESIFIN, Cassa di Risparmio di Firenze - *Researcher*
Jan 2015 - Dec 2015
Team leader of a group of researchers about quantitative analysis of the impact of high frequency data on the computation of volatility models that capture all the stylised facts

CONFERENCES & SEMINARS

2019: Eighth Italian Congress of Econometrics and Empirical Economics (ICEE) 2019; Societa' Italiana di Econometria (Lecce); 24^{th} 24th Spring meeting of young economist (Brussels).
2018: The Rimini Centre for Economic Analysis (RCEA) 2018; Royal Economic Society Conference 2018 (Brighton); 25^{th} International Conference on Forecasting Financial Markets (Oxford);6^{th} Workshop for PhD students in Econometrics and Empirical Economics - SIdE-IEA (Perugia); 6^{th} Workshop in Macro Banking and Finance (Alghero); Midwest econometrics Group Conference, 2018
2017 10^{th} Conference on Computational & Methodological Statistic - ERCIM Working Group (London); Internal Seminar Queen Mary University.

2016 Queen Mary Annual PhD Conference 2016; 1^{st} Econometric Research in Finance Workshop (Warsaw); 4^{th} Workshop for PhD students in Econometrics and Empirical Economics - SIdE-IEA (Perugia); Conference on Financial Econometrics & Empirical Asset Pricing (Lancaster); PhD Conference in Monetary and Financial Economics - Centre for Global Finance (Bristol).

WORKING PROGRESS & WORKING PAPER

How Important is Modelling Long Memory in Realized Volatility? (with R.T Baillie and D. Cho - R&R JTSA)

Multi Step Non-Parametric Estimation method in Asset Pricing (with R.T Baillie, and G. Kapetanios)

Forecasting Asset Market Volatility: HAR model with Jump and Leverage components

Realized Skewness, Jumps and Macro-announcement: A portfolio strategy

Stock returns predictability with unstable predictors (with S. Price, and G. Kapetanios)

TEACHING EXPERIENCE

International Finance - *Graduate Teaching Assistant*
Jan 2015 - Present; King's College London

Quantitative Methods in Finance - *Graduate Teaching Assistant*
Sept 2018 - Present; Queen Mary, University of London

Corporate Finance - *Teaching Assistant*
Aug 2017 - Aug 2017; LSE-PKU Summer School, Beijing

Corporate Finance I & II - *Graduate Teaching Assistant*
Sept 2015 - Present; Queen Mary, University of London

International Finance - *Graduate Principal Teaching Assistant*
Sept 2016 - Present; Queen Mary University of London

TECHNICAL SKILLS

Programming: R, Matlab, Python, STATA and EViews.
Applications: LATEX, BibTEX, and Microsoft Office
Data visualization: Tableau