Paolo Gorgi

Curriculum Vitae

Personal Information

Address	VU University Amsterdam - FEWEB Department of Econometrics and Operations Research De Boelelaan 1105, NL-1081HV Amsterdam, The Netherlands
Homepage	http://www.pgorgi.com/
Email	p.gorgi@vu.nl
Nationality	Italian
Date of birth	10 September 1987

Current Position

2017–Today **Assistant Professor** (tenure track)
Department of Econometrics and Operations Research, VU University Amsterdam, The Netherlands

Education

2014–2017 **PhD in Statistical Sciences**
Department of Statistical Sciences, University of Padua, Italy

2014–2017 **PhD in Econometrics**
Department of Econometrics and Operations Research, VU University Amsterdam, The Netherlands

2011–2013 **Master's degree in Statistical Sciences**
Department of Statistical Sciences, University of Padua, Italy
Final Mark: 110/110 *cum laude*

2008–2011 **Bachelor's degree in Statistics, Economics and Finance**
Department of Statistical Sciences, University of Padua, Italy
Final Mark: 110/110 *cum laude*

Visiting Periods

2015-2017 Department of Econometrics and Operations Research, VU University Amsterdam.

Main Research Interests

Statistical inference for dynamic models, stochastic processes, score-driven models, time series analysis, forecasting economic variables

Publications

Published Articles

Title: *Integer-valued autoregressive models with survival probability driven by a stochastic recurrence equation* (forthcoming)

Journal: *Journal of Time Series Analysis*

Working Papers

Title: *Accelerating GARCH and Score-Driven models: Optimality, Estimation and Forecasting* (2017)

Joint work with: F. Blasques and S. J. Koopman.

Title: *Feasible Invertibility Conditions and Maximum Likelihood Estimation of Observation-Driven Models* (2016)

Joint work with: F. Blasques, S. J. Koopman and O. Winteneberger.

Title: *A note on "Continuous invertibility and stable QMLE of the EGARCH(1,1) model"* (2015)

Joint work with: F. Blasques, S. J. Koopman and O. Winteneberger.

Talks in seminars and conferences

Nov 2017 *Forecasting economic time series using score-driven models with mixed-data sampling* (Oral presentation), Central Bank Forecasting, Federal Reserve Bank of St. Louis, USA.

Aug 2017 *Feasible invertibility conditions and MLE of observation-driven models* (Oral presentation), ESEM 2017 conference, Lisbon, Portugal.

Aug 2016 *Integer-valued Autoregressive Models with Dynamic Survival Probability Driven by a Stochastic Recurrence Equation* (Oral presentation), COMPSTAT 2016 conference, Oviedo, Spain.

Jun 2016 *Accelerating Score-Driven Models: Optimality, Estimation and Forecasting* (Poster presentation), NESG conference, KU Leuven, Belgium.

Feb 2016 *On the consistency of the MLE for observation-driven models* (Seminar), VU University Amsterdam, The Netherlands.

Dec 2015 *Observation driven models: theory and methods* (Seminar), Department of Statistical Sciences, University of Padua, Italy.

Teaching Experience

VU University Amsterdam:

2017 *Calculus 1*
Empirical Econometric Modeling
Business Statistics

2016 *Business Mathematics*

Computer Skills

R and MATLAB

Languages

Italian **Mothertongue**
English **Fluent**

References

Prof. Siem Jan Koopman, VU University Amsterdam, The Netherlands
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Prof. Francisco Blasques, VU University Amsterdam, The Netherlands
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Email: f.blasques@vu.nl
Phone: +31 205985621

Prof. Luisa Bisaglia, University of Padua, Italy
Homepage: https://homes.stat.unipd.it/luisabisaglia/
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