Paolo Gorgi

Curriculum Vitae

Personal Information

Address Vrije Universiteit Amsterdam - SBE
Department of Econometrics and Operations Research
De Boelelaan 1105, NL-1081HV Amsterdam, The Netherlands

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Current Position

2017–Today **Assistant Professor**
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

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

Gorgi, P., Koopman, S. J., and Lit, R. (2019). The analysis and forecasting of tennis matches using a high-dimensional dynamic model. *Journal of the Royal Statistical Society: Series A, 182, 1393-1409.*

Blasques, F., Gorgi, P., and Koopman, S. J. (2019). Accelerating score-driven time series models. *Journal of Econometrics, 212, 359-376.*

Gorgi, P., Koopman, S. J., and Li, M. (2019). Forecasting economic time series using score-driven dynamic models with mixed data sampling. *International Journal of Forecasting, 35, 1735-1747.*

Gorgi, P., Hansen, P. R., Janus, P., and Koopman, S. J. (2019). Realized Wishart-GARCH: A Score-driven Multi-Asset Volatility Model. *Journal of Financial Econometrics, 17, 1-32.*

Angelini, G., and Gorgi, P. (2018). DSGE Models with observation-driven time-varying volatility. *Economics Letters, 171, 169-171.*

Blasques, F., Gorgi, P., Koopman, S. J., and Wintenberger, O. (2018). Feasible invertibility conditions and maximum likelihood estimation of observation-driven models. *Electronic Journal of Statistics, 12, 1019-1052.*

Gorgi, P. (2018). Integer-valued autoregressive models with survival probability driven by a stochastic recurrence equation. *Journal of Time Series Analysis, 39, 150-171.*

Working papers

Gorgi, P. (2019). BNB autoregression for modeling integer-valued time series with extreme observations. *Working paper.*

Blasques, F., Gorgi, P., and Koopman, S. J. (2018). Missing observations in observation-driven time series models. *Working paper.*

Talks in seminars and conferences

Sep 2019 *Forecasting economic time series using score-driven models with mixed-data sampling* (Oral presentation), AMASES 2019 meeting, Perugia, Italy.

Jun 2019 *Missing observations in observation-driven time series models* (Oral presentation), IAAE 2019 conference, Nicosia, Cyprus.

Mar 2019 *A general class of observation-driven time series models for bounded data: theory and applications* (Oral presentation), INET workshop on score-driven models, Cambridge, UK.

Oct 2018 *Missing observations in observation-driven time series models* (Oral presentation), RMSE workshop, Koblenz, Germany.

Jun 2018 *Forecasting economic time series using score-driven models with mixed-data sampling* (Oral presentation), RCEA workshop, Rimini, Italy.

May 2018 *Missing observations in observation-driven time series models* (Oral presentation), NESG 2018 conference, Amsterdam, The Netherlands.

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

Vrije Universiteit Amsterdam:

2018 *Econometrics 1*
Financial Econometrics
Data Analysis 1
Introduction to Time Series
Data Science Methods

2017 *Econometrics 1*
Empirical Econometric Modeling
Calculus 1
Business Statistics

2016 *Business Mathematics*