Fiippo Spazzini

Contact Information

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Correspondence Address

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Research Interests

Financial econometrics, time series, numerical optimization, commodities markets, Monte Carlo methods

Education

Università degli studi di Milano, Milan, Italy

Ph.D., Economics (expected graduation date: February 2010)

- Thesis Topic: Modeling the dependence structure in energy markets
- Advisor: Professor Matteo Manera
- Area of Study: Economics, Financial Econometrics

Queen Mary, University of London, London, UK

Associate Ph.D. student, Department of Economics

- From September 2007 to August 2008
- Advisors: Prof. Emmanuel Guerre, Prof. Marcelo Fernandes

Università degli studi di Pavia, Pavia, Italy

M.Sc., Finance, March 2006

- Thesis Title: 'New advances on multivariate GARCH models for volatility in Financial time series: theoretical and empirical aspects'
- Final mark: 110/110 *cum Laude*
- Advisor: Professor Eduardo Rossi

B.S., Economics, December 2003

- Thesis Title: 'Numerical analysis of the no-arbitrage condition'
- Final mark: 110/110 *cum Laude*
- Advisor: Professor Umberto Magnani

Awards

Ministero dell'Istruzione, dell'Università e della Ricerca
- 2006-2010. Full Ph.D. scholarship

Enel
- Research grant for the evaluation of a natural gas storage facility with A. Cavaliere, M.E. Degiuli, M.A. Maggi and E. Rossi

Almo Collegio Borromeo
- September 2000, July 2005. Admitted with scholarship after a competitive admission process and confirmed in each following year until graduation

Academic Experience

Centro Interuniversitario di Econometria, Bertinoro, Italy

Teaching Assistant **September 2009**

- CIdE Summer School of Econometrics 2009

Università degli studi di Milano, Milan, Italy

Teaching Assistant **January 2009 to July 2009**

- Postgraduate courses of Macroeconomics and Quantitative Methods
- Provided in-class support to first-year postgraduate students (M.Sc in Economics and Political Sciences)

Queen Mary, University of London, London, UK

Teaching Assistant **January 2008 to July 2008**

- Undergraduate course of Macroeconomics (ECON101)

Collegio di Milano and **Fondazione Eni Enrico Mattei**, Milan, Italy

Researcher **September 2006 to July 2007**

- Researcher in a project work assessing the economic consequences of the development of an industrial sector of renewable energies in Italy, in particular photovoltaic technology.

CILEA, Milan, Italy **February 2005**
Intensive course: High Performance Computing with Fortran 90.

Università degli studi di Pavia, Pavia, Italy

Teaching Assistant **September 2004 to July 2006**

- Postgraduate courses of Financial Econometrics, Mathematics and Quantitative Methods

Undergraduate Student **September 2000 to July 2003**

- Admitted to IUSS (Institute for Advanced Study of Pavia), a center for advanced studies in Social and Natural Sciences, open, on a merit base, to the most promising students of the University of Pavia.

Publications

Rossi E., and Spazzini F., Model and distribution uncertainty in multivariate GARCH estimation: A Monte Carlo analysis. Computational Statistics & Data Analysis.

Cavaliere A., Degiuli M.E. , Maggi M.A. , Rossi E.and Spazzini, F., Evaluation of a natural gas storage facility. Working Paper

Technical Skills

Matlab experience: linear algebra, Fourier transforms, nonlinear numerical methods, polynomials, statistics, econometrics, parallel computing

Matlab toolboxes: Optimization, GARCH, Statistics, Time Series, Econometrics, Financial Derivatives, SDE, Parallel Computing

Econometric Softwares: Matlab, Gauss, E-views, Gretl, R, Octave

Programming: C, Fortran 90

Applications: TeX, LaTeX, BibTeX, Microsoft Office, and other common productivity packages for Windows, OS X, and Linux platforms

Operating Systems: Microsoft Windows XP/2000, Apple OS X, Linux

Language Skills

Italian: Native
English: Proficient, TOEFL IBT: 102/120 (March 2007)

Additional Information

Part-time employment (November 1999 to July 2006) in a restaurant as assistant manager of banqueting and catering.