PERSONAL INFORMATION

Fabio Profumo

TEACHING EXPERIENCE

June 2022 - present

Associate Lecturer

Department of Mathematics, University of York

- Module leader C++ Programming with Applications in Finance (Undergraduate)

September 2021 - present

Visiting Lecturer

Bayes Business School, City University of London

- Module leader Statistics for Finance (Undergraduate)
- Teaching assistant: Econometrics (Undergraduate), Financial Econometrics (Undergraduate), Advanced Econometrics and Forecasting (Undergraduate), Portfolio Theory (Undergraduate).

September 2021 - present

Seminar Tutor

SAA Management School, University of Turin

- Seminar tutor for Mathematics for Business (Undergraduate), Statistics for Business (Undergraduate).

April 2021 – February 2022

Associate Lecturer

Department of Economics and Related Studies, University of York

- Co-module leader for Econometrics 1 and 2 (Postgraduate).

November 2021

Seminar Tutor

Management School Lancaster University

- Seminar tutor for Econometrics (Postgraduate).

March 2021

Seminar Tutor

Department of Economics, Management and Quantitative Methods, University of Milan

- Seminar tutor for Time Series Econometrics (PhD).

2016- 2021

Seminar Tutor

Department of Economics and Related Studies, University of York

- Seminar tutor for Probability 1 (Undergraduate), Mathematics 1 (Undergraduate), Statistics and Econometrics (Postgraduate), Econometrics 2 (Undergraduate), Econometrics 1 and 2 (Postgraduate), Financial and Time Series Econometrics (Undergraduate).

2018-2020

Seminar Tutor

The York Management School, University of York

- Seminar tutor for Financial Econometrics (Undergraduate).

June 2018

Tutor

International Pathway College, University of York

- Tutor for Statistics and Mathematics foundations course.

2014-2015 **Seminar Tutor**

Dipartimento di Economia, Università di Genova

- Seminar tutor for Econometrics (Undergraduate) and Financial Econometrics (Postgraduate).

EDUCATION

2021-present **MA in Academic Practice**

City, University of London

2016-2021 **PhD in Economics**

University of York

- Research topic: Econometrics; Supervisors: Prof. Laura Coroneo, Dr. Fabrizio Iacone, Dr Michael Thornton

2015-2016 **MSc in Finance and Econometrics**

University of York

- Grade First
- Thesis: "The Accuracy of the Survey of Professional Forecasters for European Inflation: an Heteroscedasticity Autocorrelation Robust Assessment"; Supervisor: Dr. Fabrizio Iacone

2012-2014 **Laurea Magistrale in Economia ed Istituzioni Finanziarie**

Università di Genova

- Grade 110/110 cum laude
- Thesis: "Conditional Heteroscedastic Models for Leverage Effect"; Supervisor: Dr. Malvina Marchese

2009-2012 **Laurea Triennale in Economia della Banca, Borsa e Assicurazioni**

Università di Genova

- Grade 99/110
- Thesis: "On a risk model with two correlated claim classes"; Supervisor: Prof. Cristina Gosio

PERSONAL SKILLS

Digital Skills: MATLAB, Stata, Python, EViews, C, C++, R, Microfit, LATEX, OxMetrics.

Mother tongue: Italian

Other languages

	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	C1	C1	C1	C1	C1
French	A1	A1	A1	A1	A1

Levels: A1/A2: Basic user - B1/B2: Independent user - C1/C2 Proficient user

ADDITIONAL INFORMATION

Honours and awards

- Teaching Excellence Award, 2018/2019, University of York,
- Aronson Teaching Prize for Best Delivered Module for Econometrics 1 and 2, 2020/2021, University of York,
- Nominated for the Vice-Chancellor's Teaching Awards (Team) for Econometrics 1 and 2, 2020/2021, University of York

Referee

- Economic Modelling; Journal of Money, Credit and Banking; International Journal of Finance and Economics.

Working Paper

- Density forecast comparison in small samples (with Laura Coroneo and Fabrizio Iacone), 2022, University of York Discussion Paper 22/03.
- Forecast Rationality of Surveys of Professional Forecasters, 2020.
- The Accuracy of the Survey of Professional Forecasters for the Euro Area: an Heteroscedasticity Autocorrelation Robust Assessment, 2018.

Conferences Seminars

- 6^{th} SIdE – IEA Workshop for PhD Students in Econometrics and Empirical Economics, 2018
- 59^{ma} Riunione Scientifica Annuale, Società Italiana degli Economisti, 2018
- Asset Pricing Workshop, University of York, 2018

Personal information

I authorize the handling of personal information in this curriculum, according to D.Lgs n. 196/03 and following modifications and Regulations EU 679/2016 (General Regulations concerning Data Protection or GRDP) and art. 7 of University Regulations concerning protection of personal information.

I authorize, according to D.lgs 14/03/2013 n. 33 concerning transparency, in case of conferment of the position and of the fellowship, the publication of this curriculum in the web site of Università degli Studi di Milano in the section "Amministrazione trasparente", "Consulenti e collaboratori".

04/07/2022

Signature

Fabio Profumo