

FEDERICO D'AMARIO

Email : federico.damario@uniroma1.it

PROFILE

PhD student in Economics at Sapienza University of Rome. My main research interest includes multivariate time series econometrics and macroeconomic modelling for forecasting and causal analysis of high dimensional systems. Other scientific interests include Bayesian econometrics and sentiment analysis.

EDUCATION

University of Rome "La Sapienza" - PhD School of Economics *November 2020 - Ongoing*
PhD Student in Economics

University of Rome "La Sapienza" *September 2017 - October 2019*
M.Sc. in Economics, major in Macroeconomics and Financial Markets (taught in English)
Final Grade: 110 cum Laude/110
Thesis Supervisor: Prof Massimiliano Tancioni

University of Rome "La Sapienza" *September 2014 - October 2017*
B.Sc in Business Administration, major in Banking and Finance
Final Grade: 108/110
Thesis Supervisor: Prof. Giuseppe Ciccarone

PUBLICATIONS AND WORKING PAPERS

"The US Labor Share: a TVC-SVAR Approach to the Causes of Decline"

Volume: Advances in Economics: Research at the DED 2019.

Publisher: Sapienza University Press

"Forecasting Cryptocurrencies Log>Returns: a LASSO-VAR and Sentiment Approach"

Authors: Federico D'Amario and Milos Ciganovic

arXiv preprint arXiv:2210.00883 (2022)

"Inflation, households' green transition, and unemployment: an analysis using mixed-frequency data and sentiment indexes" Authors: Federico D'Amario, Milos Ciganovic and, Massimiliano Tancioni

Work in progress (2023)

WORK EXPERIENCE

Luiss Guido Carli University

January 2022 – May 2023

*Teaching Assistant Data Analysis for Social Sciences***Sogei S.p.A**

December 2021 – February 2022

*Macroeconometric model expert***Sapienza University of Rome**

July 2021 – December 2021

*Teaching Assistant Economic Policy***Research Grant at Sapienza University of Rome**

September 2020 - September 2021

*Analysis of the general and specific efficiency of “imprese fornitrici di prestazioni di diagnostica per immagini” through SFA and DEA techniques***Capgemini Italia S.p.A**

July 2020 – October 2020

*Intern Analyst***Ministero dell'Economia e delle Finanze (MEF)**

March 2019 – July 2019

Internship at Treasury Department

- Study of Public Guarantees
- Modelling the impact of public guarantees on firms and households

TECHNICAL STRENGTHS

Software & Tools

R, Matlab, EViews, Dynare, JMulti, MS Office, Latex, SQL, Python

LANGUAGE SKILLS

Italian

Native Speaker

English

Full professional proficiency (IELTS Score 7.5)

CERTIFICATES

GRE

December 3, 2019

Score

Verbal Reasoning-151 Quantitative Reasoning-152 Analytical Writing-3.5