

# FILIPPO PELLEGRINO

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## EDUCATION

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<b>London School of Economics</b>	London, UK
PhD in Statistics, 2017 ESRC DTP Award	2017 – Present
– Research groups: Data science; Time series and statistical learning	
<b>Fordham Gabelli School of Business</b>	New York, USA
Double degree: MSc in Global finance	2015 – 2016
<b>LUISS Guido Carli</b>	Rome, Italy
MSc in Economics and finance, with distinction	2013 – 2015
BSc in Economics and management	2010 – 2013

## PROFESSIONAL EXPERIENCE

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<b>Now-Casting Economics</b>	London, UK
Senior economist	2017 – 2020
Economist	2015 – 2017
– Managed a team of researchers specialised in high-dimensional time series and scientific computing	
– Led research on real-time economic analysis and inflation forecasting, and presented at a range of international academic conferences in North America and Europe	
<b>London Business School</b>	London, UK
Research assistant (Prof. L. Reichlin)	2015 – 2017

## TEACHING EXPERIENCE

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<b>London School of Economics</b>	London, UK
Course content designer, Programming for data science (BSc course)	2021 – Present
Teaching assistant, Econometrics: theory and applications (BSc class)	2018 – Present
Teaching assistant, Time series and forecasting (BSc class)	2018 – 2019
<b>London Business School</b>	London, UK
Teaching assistant, Topics in econometrics (PhD class)	2017

## ADDITIONAL INFORMATION

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### Papers

- F. Pellegrino, Selecting time-series hyperparameters with the artificial jackknife, arXiv, 2020
- T. Hasenzagl, F. Pellegrino, L. Reichlin, G. Ricco, A model of the Fed's view on inflation, ReStat, 2020

### Policy publications

- T. Hasenzagl, F. Pellegrino, L. Reichlin, G. Ricco, The inflation puzzle in the Euro Area, VoxEU, 2019
- T. Hasenzagl, F. Pellegrino, L. Reichlin, G. Ricco, Low inflation for longer, VoxEU, 2018
- A. Caruso, T. Hasenzagl, F. Pellegrino, L. Reichlin, The US sneezes and the Eurozone catches a cold: The Eurozone has been infected by the US slowdown, VoxEU, 2016

### Presentations

- International conference on computational and financial econometrics (CFE), 2019 (London, UK)
- Summer camp on high dimensional nonstationary time series, HU Berlin, 2018 (Buckow, Germany)
- International Association for Applied Econometrics (IAAE) annual conference, 2018 (Montréal, Canada)
- Workshop on data science theory and practice, LSE, 2018 (London, UK)
- Workshop on how to treat trends in macro-econometrics, ECB, 2018 (Frankfurt, Germany)

### Skills

- Languages: Italian (native), English (fluent) and Spanish (intermediate)
- Programming and database management: Julia, Matlab, Python, R and SQLite