

FILIPPO PELLEGRINO

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EDUCATION

London School of Economics and Political Science	London, UK
PhD in Statistics	2017 – 2022 (expected)
– Thesis: essays on asynchronous time series and related multidimensional data	
– Funded through a ESRC Doctoral Training Partnership Award	
Fordham Gabelli School of Business	New York, USA
MSc in Global Finance (double degree)	2015 – 2016
LUISS Guido Carli	Rome, Italy
MSc in Economics and Finance (with distinction)	2013 – 2015
BSc in Economics and Management	2010 – 2013

PROFESSIONAL EXPERIENCE

Imperial College London	London, UK
Postdoctoral Researcher in Statistics	2022 – Present
– Funded through a J.P. Morgan AI Research Faculty Award for “Secure and Self-Optimizing Distributed Inference”	
Now-Casting Economics	London, UK
Senior Economist	2017 – 2020
Economist	2015 – 2017
– Pioneered research on online Hidden Markov Models and real-time macroeconomic analysis	
– Managed a team specialised in macroeconometrics, scientific computing and time series analysis	
– Coordinated the R&D of new products and ensured they met or exceeded client expectations	
– Collaborated with a team of developers to provide economic estimates on a real-time basis	
Redwheel	London, UK
Intern	2015

TEACHING EXPERIENCE

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

RESEARCH PAPERS

Published papers

- T. Hasenzagl, F. Pellegrino, L. Reichlin, and G. Ricco. A model of the Fed's view on inflation. *The Review of Economics and Statistics*, 104 (4): 686–704, 2022.

Working papers

- F. Pellegrino. Selecting time-series hyperparameters with the artificial jackknife. *arXiv*, 2022
- F. Pellegrino. Factor-augmented tree ensembles. *arXiv*, 2022.
- T. Hasenzagl, F. Pellegrino, L. Reichlin, and G. Ricco. Monitoring the economy in real time: trends and gaps in real activity and prices. *arXiv*, 2022.
- M. Barigozzi and F. Pellegrino. Multidimensional dynamic factor models (upcoming on *arXiv*).

ADDITIONAL INFORMATION

Coding and database management

- Julia, Python, Matlab, SQL

Open-source software

- Published a broad range of technical packages on GitHub (see <https://github.com/fipelle>)

Policy publications

- T. Hasenzagl, F. Pellegrino, L. Reichlin, and G. Ricco. The inflation puzzle in the Euro Area: it's the trend not the cycle! *VoxEU*, 2019.
- T. Hasenzagl, F. Pellegrino, L. Reichlin, and G. Ricco. Low inflation for longer. *VoxEU*, 2018.
- A. Caruso, T. Hasenzagl, F. Pellegrino, and L. Reichlin. The US sneezes and the Eurozone catches a cold: the Eurozone has been infected by the US slowdown. *VoxEU*, 2016.

Recent presentations

- IMS Annual Meeting in Probability and Statistics, 2022 (London, UK)
- International Association for Applied Econometrics Annual Conference, 2022 (London, UK)
- International Conference on Computational and Financial Econometrics, 2019 (London, UK)
- Summer camp on high dimensional nonstationary time series, HU Berlin, 2018 (Buckow, Germany)
- International Association for Applied Econometrics 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)

Referee activity

- International Conference on Machine Learning (ICML 2022), International Journal of Forecasting, Journal of Econometrics, Journal of Time Series Analysis