

FILIPPO PELLEGRINO

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EDUCATION

London School of Economics MPhil / PhD in Statistics, ESRC DTP Award	London, UK Sep 2017 – Present
Fordham Gabelli School of Business Double degree: MSc in Global finance	New York, USA Jun 2015 – Feb 2016
LUISS Guido Carli MSc in Economics and finance, with distinction BSc in Economics and management	Rome, Italy Sep 2013 – Nov 2015 Sep 2010 – Jul 2013

PROFESSIONAL EXPERIENCE

Now-Casting Economics Senior economist Economist – Acquired in-depth knowledge of real-time economic analysis and now-casting models – Managed a team of economists and responsible for a range of research projects – Developed predictive algorithms in Matlab and Julia for high dimensional time series	London, UK Jul 2017 – Present Nov 2015 – Jun 2017
London Business School Research assistant (Prof. L. Reichlin)	London, UK Nov 2015 – Jun 2017

TEACHING EXPERIENCE

London School of Economics GTA, Econometrics: Theory and applications (BSc class) GTA, Introduction to mathematics and data analysis for managers (MiM class) GTA, Time series and forecasting (BSc class)	London, UK Sep 2018 – Jun 2019 Sep 2018 Jan 2018 – Mar 2018
London Business School Teaching assistant, Topics in econometrics (PhD class)	London, UK Apr 2017 – Jun 2017

ADDITIONAL INFORMATION

Papers

- T. Hasenzagl, F. Pellegrino, L. Reichlin, and G. Ricco, A model of the Fed's view on inflation, CEPR, January 2018
- F. Pellegrino, Time series cross-validation and ensemble methods, Working paper
- F. Pellegrino, and C. Perricone, A Bayesian approach to the FOREX market, Working paper

Policy publications

- T. Hasenzagl, F. Pellegrino, L. Reichlin, and G. Ricco, Low inflation for longer, VoxEU, January 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, February 2016

Presentations

- Summer Camp on High Dimensional Nonstationary Time Series, Humboldt University, July 2018 (Buckow, Germany)
- International Association for Applied Econometrics (IAAE) annual conference, June 2018 (Montréal, Canada)
- Workshop on data science theory and practice, LSE, March 2018 (London, UK)
- RCC5 mini-workshop on “How to treat trends in macro-econometrics”, ECB, January 2018 (Frankfurt, Germany)

Skills

- Languages: Italian (native), English (fluent), Spanish (intermediate)
- Programming: C, Julia, Matlab, Python, SQL and VBA

Workshops

- Research forum on macro-finance, BoE, June 2017 and May 2018 (London, UK)
- Workshop on macroeconomic modelling and forecasting, CeMMAP, April 2018 (London, UK)
- Vienna workshop on economic forecasting, IHS, February 2018 (Vienna, Austria)
- Masterclass in casualty and machine learning, CeMMAP, June 2016 (London, UK)