FILIPPO PELLEGRINO

f.pellegrino1@lse.ac.uk | www.filippopellegrino.eu

EDUCATION

London School of Economics — London, UK
PhD in Statistics, ESRC DTP Award — 2017 – Present
- Research groups: Data Science; Time Series and Statistical Learning.

Fordham Gabelli School of Business — New York, USA
Double degree: MSc in Global finance — 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

Now-Casting Economics — London, UK
Senior economist — 2017 – Present
Economist — 2015 – 2017
- 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 Business School — London, UK
Research assistant (Prof. L. Reichlin) — 2015 – 2017

TEACHING EXPERIENCE

London School of Economics — London, UK
GTA, Time series and forecasting (BSc class) — 2018 – Present
GTA, Econometrics: Theory and applications (BSc class) — 2018 – 2019
GTA, Introduction to mathematics and data analysis for managers (MiM class) — 2018

London Business School — London, UK
Teaching assistant, Topics in econometrics (PhD class) — 2017

ADDITIONAL INFORMATION

Papers
- T. Hasenzagl, F. Pellegrino, L. Reichlin, and G. Ricco, A model of the Fed's view on inflation, CEPR, 2018
- F. Pellegrino, Selecting time-series hyperparameters with the artificial jackknife, 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, 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

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: Julia, Matlab, Python, SQL and VBA

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