# Angelo Cuzzola

#### Education

2017 - 2021 Ph.D. in Economics, Scuola Superiore Sant'Anna, Pisa.

Thesis Three essays on the economics of Micro-Macro interactions

Supervisor Prof. Giovanni Dosi

\* Thesis defended on Sep. 2022.

2013 - 2016 MSc in Physics, Physics Department A. Righi, University of Bologna.

Thesis Aspects of supergeometry in locally covariant quantum field theory

Supervisor Prof. Elisa Ercolessi

Cosupervisor Dr. Alexander Schenkel

2010 - 2013 BSc in Physics, Physics Department A. Volta, University of Pavia.

Thesis Il problema di Riemann-Hilbert scalare

Supervisor Prof. Enrico Vitali

## Teaching experience

Jun. - Jul. 2022 **Teaching assistant**, Money and Banking, Summer term course, New York University - Florence.

30 hours. Topics covered: basics of the banking sector with an emphasis on its function, position and importance in financial markets as well as a role in the recent financial crisis. The role of the Federal Reserve (and other CBs) as a lender of last resort during the recent, and previous, financial crises, its conventional and unconventional monetary policy tools.

Apr. - Jun. 2013 **Teaching assistant**, Course of "Fisica 1 - Modulo Termodinamica", Università degli studi di Pavia.

30 hours of lectures devoted to problems and exercises in Thermodynamics. Supporting students who were preparing for their final exam in 1st-year Mechanics and Thermodynamics.

## Work experience

Jan. 2022 - **Postdoctoral researcher**, Scuola Superiore Sant'Anna, Institute of Economics.

Factor analysis of micro level data. Developments of advanced econometric techniques to the identification of regularities in the dynamic aggregates of microeconomic data. Applications: export trade customs transactions, bank performance indicators, matched employer-employee datasets.

Oct. 2020 - Oct. 2021

Trainee, European Central Bank, Risk Management Directorate, Risk Strategy Division.

Analysis of the risk associated to credit claims accepted as collateral for the Eurosystem monetary policy operations.

May 2016 - Sep. 2017 **Product Manager**, Allnet.Italia S.p.A.

Pre-sales and post-sales product management activities with focus on long-term and short-term analysis of the IT market trends. Production of monthly reports and forecast of sales for marketing campaigns and stock levels management.

Nov. 2015 - Apr. 2016 Students tutor, Administrative office of the Collegio Superiore di Bologna.

Administrative office support for the Collegio Superiore di Bologna: seminar and course scheduling, lesson planning, projecting models for databases, calculus sheets and several other documents.

# Grants and excellence programs

2013 - 2016 Collegio Superiore di Bologna, University of Bologna.

The Collegio Superiore offers advanced education selecting particularly motivated students from the University of Bologna: seminars and interdisciplinary classes complete the University activities. Students benefit from tutoring services, an exemption of tuition fees, a yearly grant for living costs and a housing service at the Residenza di Studi Superiori.

Tutor Prof. Elisa Ercolessi

Mar. 2013 - Jun. 2013 Master's thesis scholarship funded by the School of Science of the University of Bologna, Department of Mathematics and Computer Science, Heriot-Watt University, Edinburgh.

Project title Aspects of supergeometry in locally covariant quantum field theory

The project was performed during a four months stay at the Department of Mathematics, under the supervision of Prof. Elisa Ercolessi (UniBo) and Dr. Alexander Schenkel (HWU).

2010 - 2013 Collegio Ghislieri, Pavia.

Students of Collegio Ghislieri benefit from accommodation, the opportunity of international exchanges with eminent European institutions and language courses. Moreover, academic skills are improved in a constant cultural and scientific collaboration between student and fellows.

2010 - 2013 Istituto Universitario di Studi Superiori (IUSS), Pavia.

IUSS offers a complementary education program to a small number of students, selected among five University colleges of the University of Pavia. This program made up of two classes per year and an annual appraisal of the academic performance.

# Working papers

Title Stress Testing with Multi-faceted Liquidity: the Central Bank Collateral

Framework as a Financial Stability Tool

Collection ECB Working Paper Series - No. 2814

Coauthors Claudio Barbieri, Ulrich Bindseil

Title Factoring in the Micro: a Transaction-level Dynamic Factor Approach to the

Decomposition of Export Volatility

Collection LEM Working Papers - http://www.lem.sssup.it/wplem.html

Coauthors Matteo Barigozzi, Marco Grazzi, Daniele Moschella

#### Conferences and seminars

ECB Working group on stress testing Frankfurt, Sep. 2022

Model Evaluation and Causal Search Pisa, Sep. 2022

XXIII Conference on International Economics AEEFI - Malaga, Jun. 2022

7th Link Employer-Employee Dataset Workshop LEED - Porto, Jun. 2022

Comparative Analysis of Enterprise Data CAED - Coimbra, Nov. 2021

Annual meeting of the Int. Ass. of Applied Econometrics IAAE - Rotterdam (Virtual), Jun.

7021. 2021

Economics and Finance PhD Seminars Tor Vergata Rome (Virtual), May

2021

Economic Policy Seminars Series UniCatt Milano (Virtual), Apr. 2021

### Languages

Italian Native Mother Tongue

English Fluent C1 in the CEFRL

## Coding and software

LINUX, Ubuntu, MS DOS, C++ Mathematica, MySQL

Python, R, Matlab, VBA, MS Office, LATEX, IP networks

Advanced

Date October 17, 2022