Angelica Gianfreda

Breve CV Accademico

Università di Modena e Reggio Emilia (UniMoRE)
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Abilitazione Scientifica Nazionale – ASN

Professore di Prima Fascia	in *Politica Economica*	(13/A2 – SECS-P/02)	2018/08/20–2027/08/20
Professore di Seconda Fascia	in *Politica Economica*	(13/A2 – SECS-P/02)	2017/04/07–2026/04/07
	in *Econometria*	(13/A5 – SECS-P/05)	2017/03/28–2026/03/28
	in *Economia Applicata*	(13/A4 – SECS-P/06)	2013/12/18–2027/10/09
	in *Statistica Economica*	(13/D2 – SECS-S/03)	2017/03/30–2026/03/30
	in *Matematica per l'Economia*	(13/D4 – SECS-S/06)	2018/10/08–2027/10/08

Formazione

2006/02/17 – **Ph.D. in *Metodi Economici e Quantitativi per le Analisi dei Mercati***, conseguito presso l'Università di Lecce (ora del Salento)

2004/11/29 – **Master of Science in *Mathematical Finance*** conseguito presso la University of Hull (GB)

2000/10/20 – **Laurea Quadriennale in *Economia Bancaria*** conseguita presso l'Università di Lecce

Posizioni Attuali e Precedenti

2019– ***Ricercatrice - RTDB***, UniMoRE

2014– ***Research Affiliate***, Energy Markets Group, London Business School (LBS), da Set 2014

2017–2019 ***Ricercatrice - RTDA***, Libera Università di Bolzano

2016–2017 ***Assegnista di Ricerca Senior*** (ai sensi della Legge 240/2010) Università Milano-Bicocca

2015–2016 ***Valutatore Esterno Indipendente***, INEA@EC, RCA & RIA, H2020

2012–2014 ***Marie Curie Intra–European–Fellow*** **FP7–PEOPLE–2011–MC–IEF**, LBS

2011–2012 ***Jean–Monnet Fellow*** at RSCAS, ***European University Institute***

2007–2011 ***Research Fellow***, Università di Verona

2005–2007 ***Lecturer***, Dipartimento di Matematica, University of York (GB)

Periodi di Visiting

Norwegian University of Life Sciences, UMB School of Economics and Business, Settembre 2013

Universidad Carlos III de Madrid, Department of Statistics, Maggio 2013

London School of Economics and Political Sciences, *Financial Markets Group*, Aprile 2008

Ultime Pubblicazioni

- Gianfreda A., F. Ravazzolo e L. Rossini, **2020**, *Comparing the Forecasting Performances of Linear Models for Electricity Prices*, **International Journal of Forecasting**, 36, 974–986 – FASCIA A ANVUR & A/B GEV

- Gianfreda A., Parisio L. e Pelagatti M., **2019**, *The RES-induced Switching Effect Across Fossil Fuels: An Analysis of Day-Ahead and Balancing Prices*, **The Energy Journal** – FASCIA A ANVUR & A/B GEV

- Gianfreda A. e Bunn D.W., **2018**, *A Stochastic Latent Moment Model for Electricity Price Formation*, **Operations Research** *forthcoming*, Articles in Advance, pp. 1-15, doi.org10.1287opre.2018.1733 – ***EEX European Energy Exchange excellence award 2017*** – FASCIA A ANVUR & GEV

- Bunn D.W., Gianfreda A. e Kermer S., **2018**, *A Trading-based Evaluation of Density Forecasts in a Real-time Electricity Market*, **Energies**, 11(10), 2658, doi.org10.3390en11102658

- Gianfreda A., Parisio L. e Pelagatti M., **2018**, *A review of Balancing Costs in Italy before and after RES introduction*, **Renewable & Sustainable Energy Reviews**, 91, 549-563 – Fascia A ANVUR (up to Dec 2017) & FASCIA A GEV

- Gianfreda A. e Scandolo G., **2018**, *Measuring Model Risk in the European Energy Exchange*, chapter 5, 89-110, Handbook of "Recent Advances in Commodity and Financial Modeling" within the international book series in "Operations Research & Management Science", G. Consigli et al. (eds.). Edited by **Springer** International Publishing AG. ISBN 978-3-319-61318-5

Comitati Editoriali

Associate Editor, *The Energy Markets* (Risk.net) – da Ago 2016

Associate Editor, *Renewable & Sustainable Energy Reviews* (Elsevier) – Apr 2018/Feb 2020

Guest Editor, SI: *Economics of Sustainable and Renewable Energy Systems*, Energies (MDPI) – Nov 2018/Dec 2019

Guest Editor, SI: *Quantitative Analysis of Energy Markets*, *Energy Economics*, 35 – 2010/2013

Insegnamento

- ***Metodi Quantitativi per la Finanza***, Università di Modena e Reggio Emilia, Dipartimento di Economia - (in Italiano) - LM in Analisi, consulenza e gestione finanziaria – a.a. 2019-2020

- ***Econometrics of Financial Markets***, Free University of Bozen-Bolzano - (in Inglese) - *lecturer & teaching assistant* – a.a. 2018-2019 & 2017-2018 & 2015-2016 & 2014-2015

- ***Econometrics***, Free University of Bozen-Bolzano - (in English) - *teaching assistant* – a.y. 2018-2019 & 2017-2018 & 2016-2017 & 2015-2016

- ***Statistics***, Free University of Bozen-Bolzano - (in Italian) - *teaching assistant* – a.y. 2016-2017 & 2015-2016

- ***Mathematics of Financial Markets***, University of Verona (in Italian) – *lecturer & teaching assistant* – 2008/2009

- ***Computational Methods for Finance and Informatics Systems***, University of Verona (in Italian) – *teaching assistant* – a.y. 2007/2008

- ***Mathematical Finance***, Department of Mathematics, University of York – a.y. 2005/2006 & 2006/2007