



Francesco ROCCAZZELLA

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Assistant Professor, Finance

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EDUCATION

- 2023** Ph.D., Management Sciences, Finance, Université catholique de Louvain, Belgium
- 2017** MSc, Finance, University of Siena, Italy
- 2017** MSc, Money and Finance, University of Ljubljana, Slovenia
- 2015** BSc, Economics and Banking, University of Siena, Italy

RESEARCH INTERESTS

Empirical Asset Pricing, Macroeconomic and Financial Forecasting

COURSES TAUGHT

- Financial instruments and technology, Grande école (bachelor cycle)
- Market risk management, Grande école (master cycle)
- Quantitative methods for economics and finance, Grande école (bachelor cycle)
- Time-series econometrics

INTELLECTUAL CONTRIBUTIONS

Papers in refereed journals

Published

Roccazzella F., Candelon B., (2024), Evaluating Inflation Forecasts in the Euro Area and the Role of the ECB, *Journal of Forecasting*, 44(3), pp. 978-1008

Candelon B., LUISI A., ROCCAZZELLA F., (2022), Fragmentation in the European Monetary Union: Is it really over?, *Journal of International Money and Finance*, 122(x), pp. 102545

ROCCAZZELLA F., GAMBETTI P., VRINS F., (2022), Optimal and robust combination of forecasts via constrained optimization and shrinkage, *International Journal of Forecasting*, 38(1), pp. 97-116

ROCCAZZELLA F., VRINS F., GAMBETTI P., (2022), Meta-learning approaches for recovery rate prediction, *Risks*, 10(124), pp. 1-29

Forthcoming

Distaso W., Roccazzella F., Vrins F., (2024), Business cycle and realized losses in the consumer credit industry, *European Journal of Operational Research*, 323(3), pp. 1024-1039

Communications in refereed conferences

International

Roccazzella F., Luisi A., (2025), *Modeling interdependent assets: a global perspective* 41th International Conference of the French Finance Association (AFFI), Dijon, France

Roccazzella F., Candelon B., (2024), *Evaluating Inflation Forecasts in the Euro Area and the Role of the ECB* 2024 French Finance Association Conference, Lille, France

Roccazzella F., Candelon B., (2024), *Evaluating Inflation Forecasts in the Euro Area and the Role of the ECB* 28th International Conference on Macroeconomic Analysis and International Finance, Rethymno, Crete, Greece, Greece

Roccazzella F., Luisi A., (2024), *Modeling interdependent asset prices: a global perspective* 2024 International Conference in Finance, Accounting and Banking, Southampton, United Kingdom

Other conference and seminar presentations

International

Roccazzella F., Vrins F., Distaso W., (2024), *Business cycle and realized losses in the consumer credit industry* 40th International Conference of the French Finance Association, Lille, France

ROCCAZZELLA F., LUISI A., (2023), *Are alternative investments alternative investments?* Research Seminar @ UGhent, Department of Economics, Ghent, Belgium

National

ROCCAZZELLA F., LUISI A., (2024), *Are alternative investments alternative investments?* Finance Workshop: Financial Markets and Central Banking @IESEG School of Management, Lille, France