

Angelica Gianfreda

Short Academic CV

Faculty of Economics & Management
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Personal Details

Italian Citizen, Married

Italian National Scientific Habilitation – ASN

<i>Full Professor</i>	in <i>Economic Policy</i>	(13/A2 – SECS-P/02)	2018–2024
<i>Associate Professor</i>	in <i>Economic Policy</i>	(13/A2 – SECS-P/02)	2017–2023
	in <i>Economic Statistics</i>	(13/D2 – SECS-S/03)	2017–2023
	in <i>Econometrics</i>	(13/A5 – SECS-P/05)	2017–2023
	in <i>Applied Economics</i>	(13/A4 – SECS-P/06)	2013–2024
	in <i>Mathematics for Economics</i>	(13/D4 – SECS-S/06)	2018–2024

Education

- 2006 - Ph.D. in *Economic and Quantitative Methods for Market Analysis*, University of Lecce (Italy).
- 2004 - M.Sc. in *Mathematical Finance* awarded with *Distinction*, University of Hull (UK)
- 2000 - B.Sc. in *Economics and Banking*, University of Lecce

Current & Previous Positions

- 2017– **RTD-A** in Econometrics, Free University of Bozen-Bozano (36 months)
- 2014– **Research Affiliate**, Energy Markets Group, London Business School, since Sept 2014
- 2016–2017 **Senior Research Fellow** in Applied Economics, University of Milano-Bicocca (17 months)
- 2012–2014 **Marie Curie Intra-European-Fellowship FP7-PEOPLE-2011-MC-IEF** (24 months)
- 2011–2012 **Jean-Monnet Fellow** at RSCAS, *European University Institute* (12 months)

(Recent) Publications

- Gianfreda A. and Bunn D.W., **2018**, *A Stochastic Latent Moment Model for Electricity Price Formation*, **Operations Research** forthcoming, Articles in Advance, pp. 1-15, doi.org10.1287/opre.2018.1733 – **EEX European Energy Exchange excellence award 2017** – FASCIA A ANVUR & GEV – IF: 2.263
- Bunn D.W., Gianfreda A. and Kermer S., **2018**, *A Trading-based Evaluation of Density Forecasts in a Real-time Electricity Market*, **Energies**, 11(10), 2658, doi.org10.3390/en11102658 – IF: 2.676

- Gianfreda A., Parisio L. and Pelagatti M., **2018**, *The RES-induced Switching Effect Across Fossil Fuels: An Analysis of Day-Ahead and Balancing Prices*, forthcoming on **The Energy Journal** – FASCIA A ANVUR & A/B GEV – IF: 2.132
- Gianfreda A., Parisio L. and 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 – IF: 9.184
- Gianfreda A. and 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

Editorial Service

Associate Editor, *Renewable & Sustainable Energy Reviews* (Elsevier, IF: 9.184) – since Apr 2018

Associate Editor, *The Energy Markets* (Risk.net) – since Aug 2016

Guest Editor together with Rafal Weron of the special issue on *Economics of Sustainable and Renewable Energy Systems*, *Energies* (MDPI, IF: 2.676) – since Nov 2018

Teaching Experience

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

Administrative Activities

- *Member of the Committee* (docente di riferimento) of the Bachelor Degree “Economics and Management”, Free University of Bozen-Bolzano, since May 2017
- *Member of the Selection Committee* for teaching posts, lecturing and teaching assistants, Free University of Bozen-Bolzano, since May 2017
- *Academic Tutor for internships*, Faculty of Economics and Management, Free University of Bozen-Bolzano
- *Academic Tutor to first year students*, Faculty of Economics and Management, Free University of Bozen-Bolzano
- *Supervisor and Co-supervisor* for *BA thesis*, Faculty of Economics and Management, Free University of Bozen-Bolzano