University Academic Curriculum Vitae

Personal information

ANGELICA GIANFREDA
Date and Place of Birth: 25/02/1975, Casarano (Lecce, IT)
Nationality: ITALIAN
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Education since leaving school

- 2000 BSc in *Economics and Banking* (University of Lecce, IT)
- 2004 MSc in *Mathematical Finance* (University of Hull, UK)
- 2006, PhD in *Economic and Quantitative Methods for Markets Analysis* (University of Lecce, IT)
- 2013, Qualification as Associate Professor in "Applied Economics" (13/A4 SECS P06)

Professional experience

From / to	*Job title*	*Academic Institution*	*Academic level*
01/09/12-01/08/14	*MC Intra-European* Fellow	London Business School	Post Doc Fellow
01/09/11-31/08/12	*Jean Monnet* Research Fellow	EUI, RSCAS, Fiesole, Italy	Post Doc Fellow
01/11/08-31/08/11	Research Fellow	University of Verona	Post Doc in *Business Statistics*
01/10/07-30/09/08	Research Fellow	University of Verona	Post Doc in *Mathematical Finance*
01/09/06-30/09/07	Contract Lecturer	University of York	Lecturer in *Mathematical Finance*
01/01/06-31/07/06	Contract Lecturer	University of York	Lecturer in *Mathematical Finance*

Experience in academic teaching

Undergraduate Level (coordinator/lecturer):

- 2008-2009, *Mathematics for Financial Markets*, University of Verona, Faculty of Sciences, subject area: Finance, 64 hours in Italian
- 2006-2007, *Mathematical Finance I*, University of York, Department of Mathematics, subject area: Finance, 30 hours in English
- 2006-2007, *Mathematical Finance II*, University of York, Department of Mathematics, subject area: Finance, 30 hours in English
- 2006/01-2006/07, *Mathematical Finance II*, University of York, Department of Mathematics, subject area: Finance, 30 hours in English

Postgraduate Teaching Assistantship (Corsi per Lauree Magistrali):

- 2010-2011 & 2011-2012, *Business Statistics*, University of Verona, Faculty of Economics, subject area: Applied Statistics/Economics - 12 hours in Italian
- 2010-2011 & 2011-2012, *Statistical Methods for Market Analysis*, University of Verona, Faculty of Economics, subject area: Applied Statistics/Economics - 12 hours in Italian
- 2011-2012, *Statistics for Financial Markets*, University of Verona, Faculty of Economics, subject area: Applied Statistics/Economics/Finance - 12 hours in Italian
- 2007-2008, *Computational Methods for Finance*, University of Verona, Faculty of Economics, subject area: Applied Economics/Computer Science/Finance - 15 hours in Italian
- 2007-2008, *Informatics Systems for Finance*, University of Verona, Faculty of Economics, subject area: Applied Economics/Computer Science/Finance - 15 hours in Italian

Postgraduate Teaching Assistantship (for MSc)

- 2007, *Principles of Econometrics*, Master in Energy Risk Management, University of Milano Bicocca, subject area: Applied Economics/Econometrics – in Italian
- 2005-2006, *Business Statistics*, MBA, London Business School, subject area: Applied Economics/Statistics/Econometrics – in English
- 2005-2006, *Forecasting Energy Markets*, MiF, London Business School, subject area: Applied Economics/Statistics/Econometrics – in English

Professional Advanced Courses

- ***Teaching Assistant*** for *Modelling and Forecasting Energy Prices*, 24-25 April 2014; 10-11 April 2013; 24-25 April 2011; London Business School
- ***Teaching Assistant*** for *Assessing the Performance Risk of Electricity Assets*, in English: 10-11

December 2013; London Business School

- ***Lecturer/Coordinator*** for *Quantitative Analysis of Electricity Markets*, University of Bologna, Corso di Alta Formazione in Finanza Matematica – 12 hours in Italian – March 2015

Publications

- **Chapters in books**:

  2013, A. Gianfreda and L. Grossi, *Fractional Integration Models for Italian Electricity Zonal Prices*, paper selected for publication in the international book series "Advances in Theoretical and Applied Statistics" (in Part VI "Economic Statistics and Econometrics") ISBN 978-3-642-35587-5 edited by Springer

- **Journal Papers in refereed academic journals**:
  - **2013,** *Quantitative Analysis of Energy Markets*, (co-authored with L.Grossi), Energy Economics, 35, 1-4
  - **2012**, *Forecasting Italian Electricity Zonal Prices with Exogenous Variables*, (co-authored with L.Grossi), Energy Economics, 34, 6, 2228-2239
  - **2010**, *Integration and Shock Transmissions across European Electricity Forward Markets*, (co-authored with D.W. Bunn) Energy Economics, 32, 2, 278-291
  - **2010**, *Volatility and Volume Effects in European Electricity Spot Markets*, Economic Notes. Review of Banking, Finance and Monetary Economics, 39, 1/2, 47-63. ISSN 1468-0300 online
  - **2007,** *Does it take volume to move European Electricity Spot Prices?* (co-authored with F. Fontana, and R. Renò) Anales de Estudios Economicos y Empresariales, vol XVII, 59-85. ISSN 0213-7569

- **Other publications (Peer-reviewed Conference Proceedings):**
  - F.P. Vantaggiato and A. Gianfreda, (2013), *European Energy Regulation: A Survey Analysis across Electricity Segments*, IEEE Conference Proceedings EEM13, available on IEEE Xplore. ISSN: 2165 4093 DOI:10.1109/EEM.2013.6607368
  - A. Gianfreda and G. Scandolo, (2013), *Fukushima effect on Commodity Prices*, IEEE Conference Proceedings EEM13, available on IEEE Xplore ISSN: 2165 4093 DOI:10.1109/EEM.2013.6607317
  - A. Gianfreda, L. Grossi and A. Carlotto, (2012), *The European Hubs for Natural Gas: an integration towards a single area?* IEEE Conference Proceedings EEM12, available on IEEE Xplore. ISBN: 978-1-4673-0832-8 DOI: 10.1109/EEM.2012.6254707
  - A. Gianfreda, L. Grossi and D. Olivieri, (2010), *Volatility structures of the Italian Electricity Market: an Analysis of Leverage and Volume Effects*, IEEE Conference Proceedings EEM10 , available on IEEE Xplore. ISBN 978-1-4244-6838-6 DOI: 10.1109/EEM.2010.5558670
  - A. Gianfreda and L. Grossi, (2009), *Zonal Price Analysis of the Italian Wholesale Electricity Market*, IEEE Conference Proceedings EEM09, on IEEE Xplore. ISBN 978-1-4244-4455-7 DOI: 10.1109/EEM.2009.5207198

Language competence
Italian –mother tongue
English – C1 competence in written and spoken

Professional Software
Eviews, R, Stata, MatLab, OxMetrics, and LaTex

Databases
Datastream, Bloomberg, AIDA

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