Valerio Palagi

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Summary — Mathematics graduate and current Ph.D. student in Economics at Collegio Carlo Alberto and the University of Turin. Research interests include Bayesian Macroeconometrics, Time Series Analysis, and Fiscal Macroeconomics.

Education

Collegio Carlo Alberto, University of Turin **2024 –**
Ph.D. in Economics

- Research interests: Bayesian Macroeconometrics, Time Series Analysis, Fiscal Macroeconomics
- Supervisors: Professor Luca Gambetti and Professor Ivan Petrella

University of Turin **2022 – 2024**
Master of Science in Mathematics

- Main topics: Probability Theory, Stochastic Processes, Econometrics, Programming, Time Series Analysis
- Thesis title: *Upside and Downside Uncertainty In The GDP Growth Rate Forecast Distribution*
- Supervisor: Professor Luca Gambetti
- Graduation mark: 110/110 cum laude and special mention

University of Genoa **2018 – 2022**
Bachelor of Science in Mathematics

- Main topics: Mathematical Analysis, Mathematical Modeling, Numerical Methods, Mathematical Optimization
- Thesis title: *Multiple Hypothesis Testing*
- Supervisor: Professor Eva Riccomagno

Teaching

Teaching assistant **2026 –**
Teaching assistant for the Time Series Models for Macroeconomic Analysis I course, Barcelona School of Economics

Teaching assistant **2026 –**
Teaching assistant for the Local Projections in Macroeconomics course, Barcelona School of Economics

Teaching assistant **2025 –**
Teaching assistant for the Microeconomics Theory course, Collegio Carlo Alberto

Experience

PhD visiting student **2026**
PhD visiting student at Universitat Pompeu Fabra

- Supervisor: Professor Davide Debortoli

Research assistant **2025**
Research assistant to Professor Federico Ravenna, DataLab CCA

- Project: Real-time assessment of recession risk in Italy and the Euro area.

Research assistant **2025**
Research assistant to Professor Luca Gambetti, Universitat Autònoma de Barcelona & Collegio Carlo Alberto

- Project: *Agreed and Disagreed Uncertainty (forthcoming)*, with Luca Gambetti, Dimitris Korobilis John D. Tsoukalas and Francesco Zanetti

Mathematics and Physics Teacher **2021 – 2022**
Full time high school teacher of Mathematics and Physics, Liceo G.D. Cassini Sanremo

Summer/Winter School

Introduction to Bayesian Macroeconometrics **2025**
Barcelona School of Economics

Work in Progress

"Estimating Macroeconomic Effects of Government Spending Shocks"
with Giacomo Porcellotti

"Fiscal Shocks Are Not All Alike"

"Exchange Rate Flexibility and International Monetary Policy Spillovers: Evidence from the Euro Area"
with Isotta Valpreda

Skills

Languages Italian (native), English (advanced)

Programming MATLAB, Python, R, LaTeX, Excel, SQL