FRANCESCO RAVAZZOLO

Honingerdijk 23 A - 3063 AH Rotterdam – Netherlands
Tel: +31 10 4088924 - Mobile: +31 6 42726620 - E-mail: ravazzolo@few.eur.nl

---

EDUCATION

- Sep/03-Sep/07 **PhD student in Financial Econometrics. Erasmus University Rotterdam, Netherlands.**

  Area of Research: Forecasting, model averaging and Bayesian analysis.
  Field of expertise: Research in empirical finance, covering forecasting interest rates, stock markets and electricity markets.
  Working Papers
  1. "Bayesian model averaging in the presence of structural breaks", with Paap R., D. van Dijk & P.H. Franses.
  2. "Predicting the term structure of interest rates", with De Pooter M. & D. van Dijk.
  3. "The power of weather", with Huurman C. & C. Zhou.
  4. "Economic and statistical gains from classical and Bayesian forecast combinations", with van Dijk H.K. & M. Verbeek, in progress.

- Oct/98-Dec/02 **Laurea in Economics & Business. Ca' Foscari University, Venice Italy.**
  Final mark: 110/110. Quantitative studies with specialisation in Econometrics and Financial Markets. Final thesis on the interpretation, application and valuation of Asymmetric GARCH Models applied to financial series and to control risks.

PROFESSIONAL EXPERIENCE

- Sep/05-Aug/07 **Assistant lecturer in Microeconomics and Markets, Erasmus University Rotterdam.**
  Taught the supporting classes to the core course in Microeconomics and Markets at the International Business Administration Bachelor program.

- Mar/03-Jul/03 **Research analyst. Greta Consulting, Venice.**
  Research analyst on international macro series and exchange rates. Led a task force on forecasting exchange rates in collaboration with Eni Spa.

CONFERENCES & SCHOLARSHIPS

- December 2006 **Breaks and persistence in econometrics, London UK.**
  Presentation of paper: "Bayesian model averaging in the presence of structural breaks".
- October 2006 **Nake day 2006, Amsterdam NL.**
  Presentation of paper: "Economic and statistical gains from classical and Bayesian forecast combinations".
- August 2006 **Forecasting in presence of structural breaks and model uncertainty, St Louis US.**
  Presentation of paper: "Bayesian model averaging in the presence of structural breaks".
- Jan/02-Jun/02 **Socrates/Erasmus scholarship.**
  Scholarship covering University fees and partial maintenance to study at Erasmus University Rotterdam.
- Oct/98-Sep/02 **Regione Veneto scholarship.**
  Scholarships covering University fees and partial maintenance.

ADDITIONAL SKILLS

Languages: **Italian** (mother tongue), **English** (fluent), **French** (basic).

Econometrics and Statistical packs: E-views, Gauss, Matlab, Ox, PC-Give, Stata.

ADDITIONAL INFORMATION

2004-Present: Tinbergen Institute magazine Editorial board member.

1996 -1998: Representative of the Student Committee for the last two years of High School.

Summer 1995: Summer Camps, Umbria (Italy). Four weeks working in a Summer Camp with children.

Interest & sports: Opera, Football, Skiing, Swimming, Tennis and Formula 1.

PERSONAL INFORMATION

Date of Birth: 27/04/1979 – **Nationality:** Italian