Paolo Gorgi

Curriculum Vitae

Personal information

Address Vrije Universiteit Amsterdam - SBE
Department of Econometrics and Data Science
De Boelelaan 1105, NL-1081HV Amsterdam, The Netherlands

Webpage Institutional: https://research.vu.nl/en/persons/paolo-gorgi
Personal: http://www.pgorgi.com/

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Current position

2020–Today **Associate Professor**
Department of Econometrics and Data Science, Vrije Universiteit Amsterdam, The Netherlands

Previous positions

2017–2020 **Assistant Professor**
Department of Econometrics and Data Science, Vrije Universiteit Amsterdam, The Netherlands

Education

2014–2017 **PhD in Econometrics and Statistical Sciences**
Double degree: *Vrije Universiteit Amsterdam, The Netherlands - University of Padua, Italy*
Advisors: prof. S.J. Koopman, dr. L. Bisaglia, and dr. F. Blasques

2011–2013 **Master's degree in Statistical Sciences**
Department of Statistical Sciences, University of Padua, Italy
Final Mark: 110/110 *cum laude*

2008–2011 **Bachelor's degree in Statistics, Economics and Finance**
Department of Statistical Sciences, University of Padua, Italy
Final Mark: 110/110 *cum laude*

Main research interests

Statistical inference for dynamic models, stochastic processes, score-driven models, time series analysis, mixed-frequency data, forecasting economic variables

Publications

9. Blasques, F., Gorgi, P., and Koopman, S. J. (2021). Missing observations in observation-driven time series models. *Journal of Econometrics, 221, 542-568.*

8. Gorgi, P. (2020). Beta–negative binomial auto-regressions for modelling integer-valued time series with extreme observations. *Journal of the Royal Statistical Society: Series B, 82, 1325-1347.*
7. Gorgi, P., Koopman, S. J., and Lit, R. (2019). The analysis and forecasting of tennis matches using a high-dimensional dynamic model. *Journal of the Royal Statistical Society: Series A, 182, 1393-1409.*
6. Blasques, F., Gorgi, P., and Koopman, S. J. (2019). Accelerating score-driven time series models. *Journal of Econometrics, 212, 359-376.*
5. Gorgi, P., Koopman, S. J., and Li, M. (2019). Forecasting economic time series using score-driven dynamic models with mixed data sampling. *International Journal of Forecasting, 35, 1735-1747.*
4. Gorgi, P., Hansen, P. R., Janus, P., and Koopman, S. J. (2019). Realized Wishart-GARCH: A Score-driven Multi-Asset Volatility Model. *Journal of Financial Econometrics, 17, 1-32.*
3. Angelini, G., and Gorgi, P. (2018). DSGE Models with observation-driven time-varying volatility. *Economics Letters, 171, 169-171.*
2. Blasques, F., Gorgi, P., Koopman, S. J., and Wintenberger, O. (2018). Feasible invertibility conditions and maximum likelihood estimation of observation-driven models. *Electronic Journal of Statistics, 12, 1019-1052.*
1. Gorgi, P. (2018). Integer-valued autoregressive models with survival probability driven by a stochastic recurrence equation. *Journal of Time Series Analysis, 39, 150-171.*

Working papers

3. Gorgi, P., and Koopman, S. J. (2020). Beta observation-driven models with exogenous regressors: a joint analysis of realized correlation and leverage effects. *(submitted)*
2. Gorgi, P., Koopman, S. J., and Lit, R. (2020). Estimation of final standings in football competitions with premature ending: the case of COVID-19. *(submitted)*
1. Gorgi, P., Koopman, S. J., and Schaumburg, J. Time-Varying Vector Autoregressive Models with Structural Dynamic Factors. *(working paper)*

Talks in seminars and conferences

Sep 2019 *Forecasting economic time series using score-driven models with mixed-data sampling* (Oral presentation), AMASES 2019 meeting, Perugia, Italy.

Jun 2019 *Missing observations in observation-driven time series models* (Oral presentation), IAAE 2019 conference, Nicosia, Cyprus.

Mar 2019 *A general class of observation-driven time series models for bounded data: theory and applications* (Oral presentation), INET workshop on score-driven models, Cambridge, UK.

Oct 2018 *Missing observations in observation-driven time series models* (Oral presentation), RMSE workshop, Koblenz, Germany.

Jun 2018 *Forecasting economic time series using score-driven models with mixed-data sampling* (Oral presentation), RCEA workshop, Rimini, Italy.

May 2018 *Missing observations in observation-driven time series models* (Oral presentation), NESG 2018 conference, Amsterdam, The Netherlands.

Nov 2017 *Forecasting economic time series using score-driven models with mixed-data sampling* (Oral presentation), Central Bank Forecasting, Federal Reserve Bank of St. Louis, USA.

Aug 2017 *Feasible invertibility conditions and MLE of observation-driven models* (Oral presentation), ESEM 2017 conference, Lisbon, Portugal.

Aug 2016 *Integer-valued Autoregressive Models with Dynamic Survival Probability Driven by a Stochastic Recurrence Equation* (Oral presentation), COMPSTAT 2016 conference, Oviedo, Spain.

Jun 2016 *Accelerating Score-Driven Models: Optimality, Estimation and Forecasting* (Poster presentation), NESG conference, KU Leuven, Belgium.

Feb 2016 *On the consistency of the MLE for observation-driven models* (Seminar), VU University Amsterdam, The Netherlands.

Dec 2015 *Observation driven models: theory and methods* (Seminar), Department of Statistical Sciences, University of Padua, Italy.

Referee service

Journal of Econometrics - Journal of Business & Economic Statistics - Journal of Financial Econometrics - Econometric Theory - Econometrics and Statistics - International Journal of Forecasting - Journal of Forecasting - Statistical Methods & Applications - Journal of Sports Analytics.

Teaching experience

Tinbergen Institute

Lecturer:

Advanced Time Series Econometrics (a.y. 2020/2021 - ongoing)

Vrije Universiteit Amsterdam

Coordinator and Lecturer:

Data Science Methods (a.y. 2018/2019 - ongoing)
Financial Econometrics (a.y. 2017/2018 - ongoing)
Data Analysis 1 (a.y. 2017/2018 - ongoing)

Teaching assistant:

Econometrics 1 (a.y. 2017/2018 - 2019/2020)
Business Statistics (a.y. 2016/2017, 2019/2020)
Introduction to Time Series (a.y. 2018/2019)
Calculus 1 (a.y. 2017/2018)
Empirical Econometric Modeling (a.y. 2016/2017)
Business Mathematics (a.y. 2016/2017)

Thesis supervision

PhD students:

James Sampi (ongoing) - Noah Stegehuis (ongoing)

Master students:

Ekta Sharma - Glara Sofi - Roman Shchurko - Max Diender - Stijn de Keijzer - Abdellah Saddrati - Verhad Alaydrus - Warmenhoven Pieter - Sen Yang - Stefan Eijgenraam - Floor Hemstra - Job Nijhoff - Benjamin Oosterom - Joyce Xue

Bachelor students:

Per Kampman - Tony Nguyen - Selin Essiz - Ruben So - Qinru Zhang - Lukas Ekkelkamp - Jenno Meester - Hans Berkvens - Fons van Leeuwen - Ebrahim Hashicho - Jordy Laarman - Carlos Groen - Bob Rombach - Don Vu - Esmay Ho - Flip Dankelman - Giovanni Boiler - Hans Ligtenberg - Imad Cherrat - Nino Sieling - Pim Kouwenhoven - Thijs Talsma - Johan Schwietert

Admin and organization

2019–Today Coordinator bachelor theses Econometrics and Data Science program

2018–Today Member of the Program Committee of the Econometrics and Operations Research Bachelor and Master programs

2017–Today Co-organizer of the Econometrics Brown Bag seminars at the Vrije Universiteit Amsterdam