



**Francesco ROCCAZZELLA**

**Ph.D., Management Sciences, Finance**

**Assistant Professor, Finance**

f.roccazzella@ieseg.fr

## **EDUCATION**

- 2023** Ph.D., Management Sciences, Finance, Université catholique de Louvain, Belgium
- 2017** MSc, Finance, University of Siena, Italy
- 2017** MSc, Money and Finance, University of Ljubljana, Slovenia
- 2015** BSc, Economics and Banking, University of Siena, Italy

## **RESEARCH INTERESTS**

Empirical Asset Pricing, Macroeconomic and Financial Forecasting

## **INTELLECTUAL CONTRIBUTIONS**

### **Papers in refereed journals**

#### **Published**

Candelon B., LUISI A., ROCCAZZELLA F., (2022), Fragmentation in the European Monetary Union: Is it really over?, *Journal of International Money and Finance*, 122(x), pp. 102545

ROCCAZZELLA F., GAMBETTI P., VRINS F., (2022), Optimal and robust combination of forecasts via constrained optimization and shrinkage, *International Journal of Forecasting*, 38(1), pp. 97-116

ROCCAZZELLA F., VRINS F., GAMBETTI P., (2022), Meta-learning approaches for recovery rate prediction, *Risks*, 10(124), pp. 1-29

### **Communications in refereed conferences**

#### **International**

Roccazzella F., Candelon B., (2024), *Evaluating Inflation Forecasts in the Euro Area and the Role of the ECB* 2024 French Finance Association Conference, Lille, France

Roccazzella F., Candelon B., (2024), *Evaluating Inflation Forecasts in the Euro Area and the Role of the ECB* 28th International Conference on Macroeconomic Analysis and International Finance, Rethymno, Crete, Greece, Greece

### **Other conference and seminar presentations**

#### **International**

