

GIOSUÈ CAVAGNA

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PROFESSIONAL EXPERIENCE

University of Chicago, Chicago Booth School of Business Chicago, United States

Research Assistant for Prof. Elisa Rubbo 09/2025 - Present

- Developed and estimated multi-sector macroeconomic models, and built reproducible empirical pipelines for local projections, regression analysis, and large-scale data construction.

European Central Bank, DGR, Monetary Policy Division Frankfurt am Main, Germany

Research Analyst 03/2025 - 08/2025

- Design and implementation of project for optimal policy studies with HANK models.
- Working in research projects exploiting my MATLAB and Dynare experience

European Central Bank, Directorate General Research Frankfurt am Main, Germany

Student Research Assistant – Traineeship 03/2024 - 02/2025

- Designed and implemented advanced economic modeling tools using MATLAB and Dynare for the Quarterly Monetary Financial Analysis (QMFA).
- Conducted in-depth data analysis and contributed to theoretical economic studies.

EDUCATION

Sant'Anna School of Advanced Studies - University of Pisa Pisa, Italy

Master of Science in Economics 09/2021 - 07/2024

- Graduated with 110/110, cum laude, and honorable mention.
- GPA: 29.2/30.
- Specialized in macroeconomics and econometrics.
- Thesis: Developed an innovative calibration technique for non-linear DSGE models using Model Confidence Set, SVAR identification through Independent Component Analysis, and Non-Gaussianity.

Barcelona School of Economics Barcelona, Spain

Summer School in Economics 07/2023

- Awarded merit scholarship.
- Completed courses:
- The Macroeconomics of Asset and Credit Bubbles (Alberto Martin).
- Numerical Methods for Fiscal and Monetary Policy Analysis (Davide De Bortoli).

University of Verona Verona, Italy

Bachelor of Science in Applied Mathematics 09/2019 - 12/2021

- Strong focus on numerical methods, dynamic systems, and linear algebra.
- Thesis: "The Hopf Bifurcation in Some Economics Models."

TECHNICAL SKILLS

Programming & Tools:

- MATLAB, Dynare, Python, R, STATA, VBA (Excel), LaTeX, Git, SQL

Economic Analysis:

- DSGE modeling, SVAR techniques, macroeconomic forecasting, and model estimation.

Data Analysis:

- Proficient in handling large datasets and applying statistical methods. Experience with database sourced from FRED, the ECB Data Warehouse, ISTAT, EUROSTAT, OECD, Bloomberg, and Moody's.

LANGUAGES

- English: Full professional proficiency.
- Italian: Native language.