

Alessandro Spelta

RICERCATORE A T.D. (ART. 24 C.3-B L. 240/10) - SECS-S/01 - STATISTICA

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Educazione

Università degli Studi di Pavia

P.H.D. IN ECONOMICS

- Rethinking Economics after the Financial Crisis

Pavia, IT

Gen. 2014

Università degli Studi di Pavia

LAUREA MAGISTRALE IN ECONOMIA (110/110)

- La politica monetaria sotto apprendimento adattivo

Pavia, IT

Lug. 2010

Esperienze Lavorative

Università degli Studi di Pavia

RICERCATORE A T.D. (ART. 24 C.3-B L. 240/10) - SECS-S/01 - STATISTICA

- Docente di Statistica
- Docente Data Science
- Interessi di ricerca: Financial and Economic Networks, Complex Systems, Non-Linear Dynamics

Pavia, IT

Dic. 2018 - PRESENTE

HumanTechnopole

POST-DOC IN STATISTICA

- Big Data Analyst

Milano, IT

Gen. 2017-Dic. 2018

Università degli Studi di Pavia

POST-DOC IN STATISTICA

- Assistente Corso di Statistica
- Interessi di ricerca: Financial Multilayer Networks

Pavia, IT

Set. 2016-Nov. 2017

Università Cattolica del Sacro Cuore

POST-DOC IN ECONOMIA

- Assistente Corso di Economia Politica
- Interessi di ricerca: Early Warning Signals for Financial Crises

Milano, IT

Jan. 2018-Apr. 2018

Progetti Europei

FIN-TECH: A Financial supervision and Technology compliance training programme

- Grant agreement No. 825215

RAstaNEWS, Macro-Risk Assessment and Stabilization Policies with New Early Warning Signals

- Grant agreement No. 320278

MACFINROBODS, Integrated Macro Financial Modeling for Robust Policy Design

- Grant agreement No. 612796

Pubblicazioni Internazionali

Articoli Scientifici

- Pagnottoni, Spelt, Pecora, Flori, Pammolli. Financial earthquakes: SARS-CoV-2 news shock propagation in stock and sovereign bond markets. *Physica A* (2021). <https://doi.org/10.1016/j.physa.2021.126240>
- Spelta, Pagnottoni. Mobility-based real-time economic monitoring amid the COVID-19 pandemic. *Scientific Reports* (2021). <https://doi.org/10.1038/s41598-021-92134-x>
- Flori, Pammolli, Spelta. Commodity prices co-movements and financial stability: A multidimensional visibility nexus with climate conditions. *Journal of Financial Stability* (2021). <https://doi.org/10.1016/j.jfs.2021.100876>
- Pammolli, Riccaboni, Spelta. The network origins of Schumpeterian innovation. *Evolutionary Economics* (2021). <https://doi.org/10.1007/s00191-021-00733-8>
- Spelta, Pecora, Flori, Giudici. The impact of the SARS-CoV-2 pandemic on financial markets: a seismologic approach. *Annals of Operations Research* (2021). <https://doi.org/10.1007/s10479-021-04115-y>
- Spelta, Flori, Pierri, Bonaccorsi, Pammolli. After the lockdown: simulating mobility, public health and economic recovery scenarios *Scientific Reports* (2020). <https://doi.org/10.1038/s41598-020-73949-6>
- Scala, Flori, Spelta, Brignoli, Quatrococchi, Pammolli. Time, space and social interactions: exit mechanisms for the Covid-19 epidemics. *Scientific Reports* (2020). <https://doi.org/10.1038/s41598-020-70631-9>
- Rabosio, Righetto, Spelta, Pammolli. Connected from the outside: The role of US regions in promoting the integration of the European research system. *Quantitative Science Studies* (2020). https://doi.org/10.1162/qss_a_00034
- Spelta Flori, Pecora, Buldyrev, Pammolli. A behavioral approach to instability pathways in financial markets. *Nature Communications* (2020). <https://doi.org/10.1038/s41467-020-15356-z>
- Spelta, Flori, Pecora, Pammolli. Financial Crises: uncovering self-organized patterns and predicting stock market instability. *Journal of Business Research* (2020), <https://doi.org/10.1016/j.jbusres.2019.10.043>
- Flori, Lillo, Pammolli, Spelta. Better to Stay Apart. asset commonality, bipartite network centrality, and investment strategies. *Annals of Operations Research* (2019), <https://doi.org/10.1007/s10479-019-03277-0>
- Giudici, Hadij-Misheva, Spelta. Network Based Scoring Models to Improve Credit Risk Management in Peer to Peer Lending Platforms, *Frontiers Artificial Intelligence* (2019), <https://doi.org/10.3389/frai.2019.00003>
- Giudici, Huang, Spelta. Trade networks and economic fluctuations in Asian countries, *Economic Systems* (2019), <https://doi.org/10.1016/j.ecosys.2019.100695>
- Righetto, Spelta, Rabosio, Pammolli. Long-term correlations in short, non-stationary time series: An application to international R&D collaborations, *Journal of Informetrics* (2019), <https://doi.org/10.1016/j.joi.2019.02.010>
- Avdijev Giudici Spelta. Measuring contagion risk in international banking, *Journal of Financial Stability* (2019), <https://doi.org/10.1016/j.jfs.2019.05.014>
- Spelta, Pecora, Rovira. Identifying Systemically Important Banks: a temporal approach for macroprudential policies, *Journal of Policy Modeling* (2018), <https://doi.org/10.1016/j.jpolmod.2018.06.004>
- Investment Spelta, Flori, Pammolli. Communities: Behavioral Attitudes and Economic Dynamics, *Social Networks* (2018), <https://doi.org/10.1016/j.socnet.2018.07.004>
- Rovira, Spelta. Identify systemically important financial institution: a network approach, *Computational Management Science* (2018) <https://doi.org/10.1007/s10287-018-0327-8>
- Giudici, Sarlin, Spelta. The interconnected nature of financial systems: Direct and common exposures, *Journal of Banking and Finance* (2017) <https://doi.org/10.1016/j.jbankfin.2017.05.010>
- Neimzada, Pecora, Spelta. Money feedback rules and equilibrium determinacy in pure exchange overlapping generation models, *Macroeconomic Dynamics* (2017) <https://doi.org/10.1017/S1365100516001103>
- Ascari, Pecora, Spelta. Booms and burst in a housing market with heterogeneous agents, *Macroeconomic Dynamics* (2017) <https://doi.org/10.1017/S1365100516000882>
- Spelta. Financial market predictability with tensor decomposition and links forecast, *Applied Network Science* (2017) <https://doi.org/10.1007/s41109-017-0028-1>
- Pecora, Rovira, Spelta. Discovering SIFIs in Interbank Communities, *Plos One* (2016) <https://doi.org/10.1371/journal.pone.0176542>
- Pecora, Spelta. A multi-way analysis of international bilateral claims, *Social Networks* (2016) <https://doi.org/10.1016/j.socnet.2016.12.004>
- Agliari, Massaro, Pecora, Spelta. Inflation targeting, recursive inattentiveness and heterogeneous beliefs, *Journal of Money Credit and Banking* (Forthcoming) <https://doi.org/10.1111/jmcb.12425>

- Pecora, Spelta Managing monetary policy in a New Keynesian model with many beliefs types, Economics Letters (2016) <https://doi.org/10.1016/j.econlet.2016.11.007>
- Giudici, Spelta. Graphical network models for international financial flows, Journal of Business and Economic Statistics (2016) <http://dx.doi.org/10.1080/07350015.2015.1017643>
- Agliari, Pecora, Spelta. Coexistence of equilibria in a New Keynesian Model with heterogeneous beliefs, Chaos Solitons and Fractals (2015) <https://doi.org/10.1016/j.chaos.2015.05.016>
- Pecora, Spelta. Shareholding relationships in the Euro Area banking market: a network perspective, Physica A (2015) <https://doi.org/10.1016/j.physa.2015.04.011>
- Spelta, Araujo. Structural changes in cross-border liabilities: a multidimensional approach, Physica A (2013) <https://doi.org/10.1016/j.physa.2013.10.004>
- Araujo, Spelta. The topology of cross-border exposures: Beyond the minimal spanning tree approach, Physica A (2012) <https://doi.org/10.1016/j.physa.2012.05.071>

Capitoli in Libri

- Pecora, Spelta. Shareholding relationships and financial crisis: A network analysis in Monetary Policy in the Context of the Financial Crisis: New Challenges and Lessons (2016) <https://doi.org/10.1108/S1571-038620150000024026>
- Spelta. Stock prices prediction via tensor decomposition and links forecast, in Studies in Computational Intelligence (2016) <https://doi.org/10.1007/978-3-319-50901-351>

Skills

Languages Python, Matlab, Gephi, R

Premi Ricerca

Unicredit Foundation Best Paper Award Systemic Risk, Financial Networks and the Real Economy

Conferenze e Visiting

Conferenze Internazionali

- Statistics for Florence, Florence
- Complex Networks 2016 Milano Conference: International Conference on Complex Networks and Their Applications
- IFABS2016BarcelonaConference: RiskinFinancialMarketsandInstitutions: Newchallenges,NewsolutionsUniversityofHamburg: Towards a Better Understanding of Economic Dynamics.
- CESifo area conference on Macro, Money and International Finance, Munich
- Italian Economic Association 57th annual conference, Milan
- WEHIA: workshop on Economic Science with Heterogeneous Interacting Agents, Sophia – Antipolis
- Society for Economic Measurement conference, OECD Paris
- International Workshop on Financial Market and Non Linear Dynamic, ESSCA Paris
- RAstaNesws: Eurozone in the Doldrums, Milan
- 5th International workshop on Social Network Analysis ARS, Capri
- Society form Computational Economics: International Conference on Computing in Economics and Finance, Oslo
- Non Linear Economics Dynamics Conference, Siena
- Catholic University: Rethinking Economic Policies in a Landscape of Heterogeneous Agents, Milan

Visiting

- UvA University of Amsterdam, supervisor Cars Hommes
- Iseg, school of Economic and Management, Lisbon, supervisor Tanya Araujo