**DAVIDE PETTENUZZO**
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## Personal

Date of birth: November 4th, 1975.
Citizenship: Italian, U.S.
Married with two children, Leonardo and Tommaso.
Lives in Newton, Massachusetts.

## Education

Ph.D., Economics, Bocconi University, Milan (Italy), 2005.
Visiting graduate student, University of California, San Diego, 2002-2005.
M.A. (Master of Arts), Economics, CORIPE Piemonte, Turin (Italy), 2001.
B.Sc., Economics, University of Verona, Italy, 2000.

## Employment

Assistant Professor, Department of Economics, Brandeis University, 2011-present.
Manager, Bates White LLC (Antitrust Practice), San Diego CA, 2007-2011.
Senior Consultant, Bates White LLC (Antitrust Practice), San Diego CA, 2005-2007.

## Fields of Interest

Time-series econometrics, Bayesian econometrics, Forecasting, Empirical finance.

## Publications

1. "Forecasting Stock Returns under Economic Constraints", with Allan Timmermann and Rossen Valkanov, *Journal of Financial Economics* (in press)

2. "Granger Causality, Exogeneity, Cointegration, and Economic Policy Analysis", with Halbert White, *Journal of Econometrics*, 178, pp. 316–330 (2014).
   Number of citations: 1 (*Source: Google Scholar*)

3. "Predictability of Stock Returns and Asset Allocation under Structural Breaks", with Allan Timmermann, *Journal of Econometrics*, 164, pp. 60–78 (2011).
   Number of citations: 46 (*Source: Google Scholar*)

4. "Learning, Structural Instability, and Present Value Calculations", with Allan Timmermann and Hashem Pesaran, *Econometric Reviews*, 26, pp. 253–288 (2007).
   Number of citations: 25 (*Source: Google Scholar*)

5. "Forecasting Time Series subject to Structural Breaks", with Allan Timmermann and Hashem Pesaran, *Review of Economic Studies*, 73, pp. 1057–1084 (2006).
   Number of citations: 180 (*Source: Google Scholar*)

## Current Working Papers and Work in Progress

6. "Bond Return Predictability: Economic Value and Links to the Macroeconomy", with Antonio Gargano and Allan Timmermann - *submitted*

7. "A Bayesian MIDAS Approach to Modeling First and Second Moment Dynamics", with Allan Timmermann and Rossen Valkanov - *submitted*

8. "Optimal Portfolio Choice under Decision-Based Model Combinations", with Francesco Ravazzolo.

9. "Busts and Booms in Oil Prices", with Konstantinos Metaxoglou and Aaron Smith.

10. "An empirical investigation of the nature of the break point process for U.S. GDP and inflation", with Allan Timmermann.

## Teaching

Econometrics (undergraduate).
Financial Economics (undergraduate).
Advanced Econometrics (Ph.D.).

## Ph.D. Students advised

Committee Member:

- Jeremy Kronick (expected 2015);

- Xia Meng (2012; first job: Bates White, LLC).

## Undergraduate Students advised

Committee chair:

- Yosef Schafell (2013);
- Tarun Badia (2012).

## Fellowships and Awards

Kermit H. Perlmutter Fellowship Award for Teaching Excellence, 2014
Theodore and Jane Norman Fund for Faculty Research and Creative Projects, 2013.
Brandeis Start up Grant, 2011.
Ph.D. student Tuition Fellowship, Bocconi University, 2001-2005.

## Conference and Seminar Presentations

- 2014: Computational and Financial Econometric conference (Pisa Italy), $EC^2$ conference - Advances in Forecasting (Barcelona, Spain), Carleton University (Ottawa, Canada), Bank of Canada, ASSA meeting – Econometric Society session;
- 2013: Boston University, Western Finance Association meeting (Lake Tahoe), Econometric Society Summer Institute (USC), European Seminar on Bayesian Econometrics (Oslo, Norway);
- 2011: Brandeis University, University of Massachusetts Amherst;
- 2006: Bates White LLC – Antitrust Conference, SUNY Albany, CEMFI Madrid, Bank of Canada.

## Professional Activities

*Member* of American Economic Association, Western Finance Association, Econometric Society, European Economic Association, European Finance Association, Computational and Financial Econometrics (CFE) network.

*Referee* for Econometrica, Review of Economics and Statistics, Economics Letters, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics, International Journal of Forecasting, Review of Financial Studies, Journal of Financial Econometrics, Quarterly Review of Economics and Finance, Studies in Economics and Finance, Studies in Nonlinear Dynamics  Econometrics.

*Reviewer* for the Italian National Agency for the Evaluation of Universities and Research Institutes (ANVUR)