

MARCO FONTANESI

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Research Interests

Macroeconometrics, Forecasting, Empirical Macroeconomics

Education

University College London 2024–Present

PhD in Economics

en route: MRes in Economics (*with Distinction*), 2024–2025

- Advisors: Raffaella Giacomini and Daniel J. Lewis
- MRes dissertation: Revisiting high-frequency shocks extraction using time-varying heteroskedastic PCA (85%)

University College London 2023–2024

MSc in Economics (*with Distinction*)

- Dissertation: The impact of extreme weather on inflation (88%)

University College London 2020–2023

BSc in Economics & Statistics

- Dissertation: Time-varying stochastic volatility modelling for financial time-series (80%)

Research

Work in Progress

- *Identifying Monetary Policy Shocks via Institutional Support Restrictions*
- *Subset-stability Rank Selection for Factor Models*, with Boris Kozyrev

Research Assistance and Professional Experience

UCL MacroMonitor, London Sep 2025–Present

PhD Analyst

- Implemented and adapted Stock and Watson's (2016) multivariate unobserved-components model for UK inflation using disaggregated sectoral inflation series from the ONS, primarily in MATLAB
- Evaluated forecast accuracy against benchmark time-series models and institutional forecasts of UK inflation using Diebold–Mariano tests

Institute for Fiscal Studies & Chicago Booth, London Jul 2023–Jan 2024

Research Assistant to Virginia Minni

- Conducted econometric analysis on large-scale panel data; contributed to empirical research on managerial effectiveness and worker productivity

Teaching Experience

ECON0058 Time Series Econometrics, (MSc Economics) 2025–Present

Teaching Assistant for Raffaella Giacomini

Awards

Dean's List, UCL Faculty of Social & Historical Sciences 2024

Partial Tuition-Offset Scholarship, UCL 2024

Languages and Technical Skills

Languages: Italian (native), English (bilingual), Spanish (intermediate)

Programming: Python, Matlab, R, Stata

Other tools: Git, Microsoft Office