

MATTEO FOGLIA

PERSONAL DATA

NAME: Matteo Foglia
ADDRESS: Pescara, Italy
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CURRENT POSITION

July 2020–now | **Research Fellow** at Department of Economics of University
“G.d’Annunzio” of Chieti-Pescara

EDUCATION

2015–2019 | DOCTORATE DEGREE, “Business, Institutions, Markets” (SSD:SECS/P-11)
Department of Economics
University of Chieti-Pescara (Italy)

2013–2015 | M.SC. IN FINANCE *cum laude*
University of Teramo (Italy)

2009–2012 | B.SC. IN ECONOMICS & FINANCE
University “La Sapienza”- Rome (Italy)

RELEVANT COURSES AND SCHOOLS

04.2018 | Course: *Big Data Analytics Blockchain Technologies*
Prof. M. del Gatto
University “G.d’Annunzio” of Chieti-Pescara

01.2017 | Winter School: *BigData Finance - “Complex Financial Networks”*
Prof. S. Battiston
University of Zurich

07.2016 | Bertinoro Summer School: *Introductory Econometrics and Time Series, II module*
Proff. G. Calzolari, M. Lippi, J. Lucchetti, A. Amendola, M. Marchese, G. Storti

06.2016 | Bertinoro Summer School: *Introductory Econometrics and Time Series, I module*
Proff. G. Calzolari, M. Lippi, J. Lucchetti, A. Amendola, M. Marchese, G. Storti

05.2016 | Summer School: *Advanced Econometrics*
Prof. L. Rabbiosi
University “G.d’Annunzio” of Chieti-Pescara

RESEARCH EXPERIENCE

01.2019–04.2019 | Research Grant
Department of Economics
University of Chieti-Pescara (Italy)
Supervisor: Prof. Cristina Salvioni

01.2014–06.2014 | Traineeship
Consorzio Universitario per gli Studi Economici e Finanziari (CoSEF)
University of Teramo (Italy)

09.2011–12.2012 | Excellence in Corporate Finance
University “La Sapienza”- Rome (Italy)
<http://www.finanzasapienza.org>

Visiting Periods

05.2018–07.2018	Visiting research Department of Economics and Business Universitat Pompeu Fabra (Spain) Supervisor: Christian Brownlees
10.2017–12.2017	Visiting research University of Illinois (US) R.E.A.L (http://www.real.illinois.edu/) Supervisor: Prof. Sandy dall’Erba

PUBLICATIONS

Article

1. **Foglia M.**, and Angelini E. (2020). The triple (T3) dimension of systemic risk: Identifying SIBs. *International Journal of Finance and Economics*
2. **Foglia M.**, and Angelini E. (2020). A Riskmas Carol. *Global Business Review*
3. **Foglia M.**, and Angelini E. (2020). Volatility Connectedness between Clean Energy Firms and Crude Oil in the COVID-19 Era. *Sustainability*, 12 (23), 9863
4. **Foglia M.**, Ortolano A., Di Febo E., and Angelini E. (2020) Bad or good neighbours: a spatial financial contagion study. *Studies in Economics and Finance*
5. **Foglia M.** and Angelini E. (2020) From me to you: Measuring connectedness between Eurozone financial institutions. *Research in International Business and Finance* , 101238
6. **Foglia M.**, and Angelini E. (2020). The Diabolical Sovereigns/Banks Risk Loop: a VAR quantile design. *The Journal of Economic Asymmetries*, 21, e00158
7. **Foglia M.**, and Angelini E. (2019). The Time-Spatial Dimension of Eurozone Banking Systemic Risk. *Risks*, 7, 75, ISSN: 2227-9091
8. **Foglia M.**, and Angelini E. (2019). An explorative analysis of Italy banking financial stability, *Economics Bulletin*, Vol 39, Issue 2, pp. 1294-1308, ISSN: 1545-2921
9. **Foglia M.**, Cartone A., Fiorelli C. (2018). Structural differences in the Eurozone: measuring financial stability by FCI, *Macroeconomics Dynamics*, pp. 1-24, ISSN: 1469-8056
10. Angelini E., and **Foglia M.** (2018). The relationship between IPO and macroeconomics factors: an empirical analysis from UK market, *Annals of Economics and Finance*, 19(1), pp. 319-336, ISSN 1529-7373
11. Angelini E., **Foglia M.**, Ortolano A. and Leone M. (2018). The “Donald” and the market: is there a cointegration?, *Research in International Business and Finance*, 45, pp. 30-37, ISSN: 0275-5319

Collective Volumes

1. **Foglia M.** (2017). La BCE come fonte di squilibri, In *Costituzione economica e democrazia pluralista*, Quaderni DPCE on-line, a cura di M. Salerno, M. Ferrara, ISBN: 978-88-86552-00-4
2. **Foglia M.**, Fiorelli C. (2016). (Dis)integrazione economica: una panoramica delle principali divergenze tra i Paesi dell’Eurozona, *Collana EUROPEIUNITE Working Papers*, Editoriale Scientifica, ISBN: 978-88-6342-887-2

CONFERENCES AND TALKS

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|------|--|
| 2019 | 3 rd International Conference on “Social Impact Investments”
University “La Sapienza”- Rome (Italy) |
| 2018 | “Chairman” at XXVII International Rome Conference on Money, Banking and Finance
LUISS University - Rome (Italy) |
| 2018 | XXVII International Rome Conference on Money, Banking and Finance
LUISS University - Rome (Italy) |
| 2018 | 12th South-Eastern European Economic Research Workshop
Central Bank of Albania (BoA, Tirana) |
| 2018 | International Conference “DySES” - Systemic Risk
Sorbonne University (Paris - France) |
| 2017 | REAL Seminars
U of Illinois (US) |
| 2017 | 3 rd International Conference in “Applied Theory, Macro and Empirical Finance”
University of Macedonia (Thessaloniki - Greece) |
| 2017 | International Conference “Asymmetries in Europe: causes, consequences, remedies”
University of “G.D’Annunzio” of Pescara (Italy) |
| 2016 | 8 th “Economics, Economics Policies and Sustainable Growth in the Wake of the Crisis”
University of Marche (Ancona - Italy) |
| 2016 | International Conference “Costituzione Economica e Democrazia pluralista”
University of Teramo (Italy) |

REFEREE SERVICE

Nature Communications; Asia Europe Journal; The Energy Journal; Risks; Economies; Sustainability; Applied Sciences; Symmetry; Administrative Sciences; Mathematics; Banks and Bank Systems; Investment Management and Financial Innovations; The Review of Finance and Banking; Business Studies Journal; Journal of International Business Research; Academy of Accounting and Financial Studies Journal

PROJECT MEMBERSHIP

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|------|---|
| 2020 | ESG Factors in Financial Analyses (SSD:SECS/P-11)
University of Chieti-Pescara (Italy) |
| 2019 | Evolution and Stability of Financial System (SSD:SECS/P-11)
University of Chieti-Pescara (Italy) |
| 2018 | Credit risk and systemic risk perception (SSD:SECS/P-11)
University of Chieti-Pescara (Italy) |
| 2017 | Risk management e performance nelle banche (SSD:SECS/P-11)
University of Chieti-Pescara (Italy) |

TEACHING ASSISTANT AND LECTURES

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|---------------|--|
| 2016–till now | Course: <i>Economia degli intermediari finanziari</i>
Course: <i>Economia del mercato mobiliare</i>
Prof. Eliana Angelini
University “G.d’Annunzio” of Chieti-Pescara |
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GRANTS AND AWARDS

2019–till now	Subject Expert on <i>Economia degli intermediari finanziari</i> (SECS-P/11) <i>Economia del mercato mobiliare</i> (SECS-P/11) University “G.d’Annunzio” of Chieti-Pescara
2015–2018	Phd Scholarship
2015	Optimal Master Dissertation in <i>International Finance</i> Supervisor: Prof. Giovanni Piersanti University of Teramo

COMPUTER SKILLS

Statistical software	R, Matlab, EViews, Gretl
Operating systems	Linux, Windows
Database	BankScope, Bloomberg, Datastream
Other	Office suite, L ^A T _E X

RESEARCH FIELDS

Systemic Risk, Financial Stability, Financial Markets, Monetary Policy, Energy Finance

LANGUAGE

Italian	Mother tongue
English	Good (Certification CLA)

REFERENCES

Prof. Eliana Angelini, Department of Economics, “G.d’Annunzio” University of Chieti-Pescara (Italy). Email: eliana.angelini@unich.it

Prof. Christian Brownlees, Department of Economics and Business, Universitat Pompeu Fabra (Spain). Email: christian.brownlees@upf.edu

12.01.2021
Matteo FOGLIA