Alessandro TUGNETTI
Economics & Finance Researcher

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I am an empirical macroeconomist and asset pricing researcher with extensive expertise in cross-sectional growth dynamics and international convergence patterns through machine learning and long-horizon forecasting methods. Currently a doctoral researcher at the University of Luxembourg's Faculty of Law, Economics and Finance, I am passionate about applying quantitative methods to macroeconomic analysis and forecasting. Rather than being constrained by disciplinary boundaries, I focus on identifying economically significant research questions and seek to leverage my expertise in econometric modeling, time series analysis, and machine learning in senior research or quantitative finance roles.

Education

2022-Present	**Ph.D. Finance** - University of Luxembourg, Luxembourg
2018-2020	**M.Sc. Quantitative Finance and Insurance** - University of Turin, Italy
2015-2020	**B.Sc + M.Res. Economics** - Collegio Carlo Alberto (Allievi Honours Program), Turin, Italy

Experience

Feb. 2021 – Dec. 2021
Liquidity Stress Testing Analyst, DWS SA, Luxembourg
- Development of market and ESG risks liquidity models for passive Money Market funds

Python | R | MATLAB | Aladdin Solutions

Jul. 2019 – Oct. 2019
Quantitative Finance and Compliance Specialist, ACCENTURE, Turin, Italy
- Validation of Intesa Sanpaolo's bank account models to ensure compliance to P.A.D. (Payment Account Directive) regulation

Python | R | PostgreSQL | Mathematica

May 2017 – Sep. 2017
Data Analyst, LONDON MUTUAL CREDIT UNION, London, UK
- Collection and analysis of client mortgage application data through the application of machine learning techniques

Python | MATLAB | Tableau | SQL

Working & Published Papers

LONG TERM MACHINE LEARNING GDP FORECASTING : THE VIRTUE OF COMPLEXITY
NEKRASOVA, E., PENASSE, J., & TUGNETTI, A. — 2023 - PRESENT
github.com/AlessandroTugnetti/3.2—LongGDP
Using data from 155 countries (1870–2020), this paper finds no robust evidence that economic fundamentals improve long-run GDP growth forecasts beyond historical benchmarks

Python | MATLAB | LaTeX

PRICING DYNAMICS AND HERDING BEHAVIOUR OF NFTS
FRIDGEN, G., KRÄUSSL, R., PAPAGEORGIOU, O. & TUGNETTI, A. — 2022 - 2024
Published Paper, Wiley
Analyzing 875,389 Ethereum NFT sales, this paper identifies market liquidity and trade volume as key price predictors, while social media activity negatively correlates with prices, and reveals a 'superstar effect' with dominant artists and herding behavior in the market

Python | LaTeX

Non-Fungible Tokens (NFTs) : A Review of Pricing Determinants, Applications and Opportunities
Kräussl, R. & Tugnetti, A. 2022 - 2024

Published Paper, Wiley
Reviewing the NFT market's development, this paper explores pricing determinants, current applications, and future opportunities, while comparing financial models' predictive performance and proposing a framework to understand NFT price formation and investor behavior on the blockchain

Python | LaTeX

Languages

Italian	●●●●●
English	●●●●○
French	●●●●○
Luxembourgish	●●○○○

Technical Skills

Programming	R, Python, MATLAB, STATA
Data	SQL, PostgreSQL, Tableau
Software	Mathematica, LaTeX, Git, VS Code
Apps	MS Office, VS Code, Bloomberg

References

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