Fabrizio Ghezzi

University of California San Diego
Rady School of Management

fghezzi@ucsd.edu

University Positions

2024- PostDoc., University of California San Diego (Mentor: Allan Timmermann)

University Education

2024 Ph.D., University of Pavia (grade: Excellent)
2023 Visiting Ph.D. Student, University of California San Diego (host: Allan Timmermann)
2020 MSc Econometrics, Vrije Universiteit Amsterdam (Cum Laude)

Current Research Interest

Development of methodologies and techniques to extract patterns in real-time and construct optimal portfolio strategies and forecasting models using complex unstructured alternative datasets leveraging new advances of machine learning and artificial intelligence.

Research Interests

Asset Pricing, Deep Learning for Forecasting, Machine Learning, Methods for Alternative Data

Published Papers

- Fast Online Change-point Detection (with E. Rossi and L. Trapani), *Journal of Econometrics,* 2025, https://www.sciencedirect.com/science/article/pii/S0304407625001253?dgcid=rss_sd_all
- Optimal Asset Allocation in a Model with Nonlinear Return Predictability (with A. Sarkar, T. Pedersen and A. Timmermann), *Annals of Operations Research,* 2025 https://link.springer.com/article/10.1007/s10479-024-06332-7

Teaching

2025- '**AI for Finance**', Professor, Master of Quantitative Finance, Rady School of Management
Evaluations: 4.7+/5, outperformed all benchmark elective courses

Other Teaching and Mentoring Activities

2024- Mentor for Capstone Projects related to Portfolio Management, UCSD
2020-24 Teaching Assistant and Lecturer in Econometrics and Financial Econometrics, Univ. of Pavia
2020-21 Teaching Assistant in Statistics and Econometrics, Vrije Universiteit Amsterdam
2021 Teaching Assistant in Econometrics, University of Milan

Skills

Specialties	Quantitative strategies, Alpha research, Econometric analysis and modeling
Technical	Econometrics, Machine Learning, Statistics for Finance
Programming	R, MATLAB, Python

Awards and Scholarships

2025	NSF-ACCESS *Discover* Grant
2024	Research Fellowship (21k), University of Pavia
2023	IAAE Conference Travel Grant, IAAE
2023	Marco Manera Fellowship (5k), University of Pavia
2022	Nominee as '*Cultore della Materia*', University of Pavia
2021	Carlo Bianchi Award, SIdE (Italian Econometric Association)
2020	Ph.D. Scholarship, University of Pavia
2019	Ottavio Signorelli Scholarship (5k), Robbio Municipality
2018	ISU Bocconi, Bocconi University
2017	European Union Funds for Erasmus
2016	EDISU Scholarship, University of Pavia

Presentations (Selected List)

Empirical Macroeconomics Brown Bag Series, UCSD (ECON), 2025
Junior Virtual Time Series Seminar Workshop, 2025
IAAE Annual Conference, Thessaloniki, 2024
Rady School of Management, UCSD, 2024
Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, Padova, 2024
European Winter Meeting of the Econometric Society, Manchester, 2023
Rady School of Management, UCSD, 2023
Econometrics Graduate Lunch Seminar, UCSD (ECON), 2023
International Panel Data Conference, Amsterdam, 2023
IAAE Annual Conference, Oslo, 2023
Junior Virtual Time Series Seminar Workshop, 2023

Discussions

European Finance Association Meeting, 'The Global Credit Cycle', by N. Boyarchenko and L. Elias , Paris, 2025

Additional Activities

Yale SoM – SoFiE Summer School, 'AI and ML for Finance', 2025
NBER Summer Institute, Empirical Methods and Forecasting, 2025

Refereed for

Journal of Business and Economic Statistics, Journal of Empirical Finance

References

Allan Timmermann
Rossen Valkanov
Massimo Guidolin