Orest Prifti

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Education

University of Rome "Tor Vergata" PhD in Economics and Finance	2023 - current
Università Politecnica delle Marche	Rome, Italy 2018 - 2020
 MSc in Economic and Financial Sciences Main courses: Econometrics, Statistics, Time-Series Econometrics, Portfolio Theory, Market Securities Economics 	Ancona, Italy
Thesis: "Using macro variables for volatility forecasts: a MIDAS-GARCH model"Grade: 110/110 with honours	
Stockholm University	2020
Exchange programme Erasmus+ • Courses: Econometrics 2, Empirical Methods in Economics, Labour Economics	Stockholm, Sweden
Università Politecnica delle Marche	2015 - 2018
BSc in Business Administration • Grade: 110/110 with honours	San Benedetto del Tronto, Italy
Scientific High School	2010 -2015
	San Benedetto del Tronto, Italy
Work Experience	
Bank of Italy	Dec. 2022 - Jul. 2023
Research InternResearch project in mixed-frequency models for GDP forecasting	Rome, Italy
 MIDAS models, Factor models, LARS, R programming 	
Power Reply	Feb. 2022 - Nov. 2022
Data ConsultantManagement and development of data flows, customer request management	Milan, Italy
• SQL, Azure Data Factory, Qlik Sense, Databricks, Google Cloud Platform, Git	
AGM Solutions	Jun. 2021 - Jan. 2022
Junior Data AnalystExternal consultant in Power Reply (same tasks as in the above experience)	Milan, Italy
Working Papers	
Nowcasting the Italian GDP growth rate: a Factor MIDAS approach Donato Ceci, Orest Prifti, Andrea Silvestrini	2023
EXTRA CURRICULAR EDUCATION	
SoFiE European Summer School	June 2023
Monetary Policy and the Yield Curve	Bruxelles, Belgium
Randstad Technologies Italia Academy Data Analytics	April 2021 Milan, Italy
LANGUAGES	
English: C1 (IELTS 7.0) Italian: native speaker Albanian: native speaker	
Skills	
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Programming languages: R, MatLab, Python, Gretl Database management: SQL, Google Cloud Platform, Azure Data Factory, Git Data visualization: Qlik Sense, Power BI Typesetting: LATEX