

# Angelo Luisi

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[CUNEF UNIVERSIDAD](#)  
Almansa 101, 28040 Madrid Spain  
[angelo.luisi@cunef.edu](mailto:angelo.luisi@cunef.edu)  
[CUNEF Website](#)  
[Google Scholar](#)  
[ORCID](#)

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## EMPLOYMENT

Assistant professor on Tenure Track, Department of Finance and Accounting, CUNEF Universidad, Madrid, Spain.

## EDUCATION

PhD in Economics and Management, Université catholique de Louvain, Louvain-la-Neuve, Belgium.

European Doctoral Program in Quantitative Economics, Université catholique de Louvain, Louvain-la-Neuve, Belgium (Partner institution: Universitat Pompeu Fabra, Barcelona, Spain).

Master of Science in Economic and Social Sciences, Università commerciale Luigi Bocconi, Milan, Italy.

## FIELDS OF INTEREST

Macroeconometrics, Financial Econometrics, Macro-Finance.

## PUBLICATIONS

[1] Candelon, Bertrand, Luisi, Angelo, Roccazzella, Francesco: "Fragmentation in the European Monetary Union: Is it really over?," *Journal of International Money and Finance*, Volume 122, Article Number 102545, Year 2022.

[2] Luisi, Angelo, Roccazzella, Francesco, Triantafyllou, Athanasios: "On the Comovement of Contango and Backwardation Across Futures Commodity Markets," *The Journal of Futures Markets*, Volume 46, Issue 6, Pages 955–981, Year 2026.

## WORKING PAPERS

[1] Distaso, Walter, Lefever, Wolfgang, Luisi, Angelo, Roccazzella, Francesco: "The Impact of Wildfires on Loss Given Default: Evidence from Defaulted Consumer Credits," *UGent Department of Economics Working Paper 2025/1129*, December 2025.

[2] Candelon, Bertrand, Luisi, Angelo: "Testing for the Interconnection channel," *LIDAM Discussion paper LFIN*, 2025/05.

## SELECTED ACADEMIC HONOURS AND GRANTS

2024: Research Foundation Flanders (FWO), Junior Postdoctoral Researcher grant (3 years). 2022: Ghent University, Department of Economics, Postdoctoral Fellow grant (3+3 years). 2019: International Monetary Fund, Fund Internship Program.

## SELECTED PRESENTATIONS

### CONFERENCES AND SEMINARS

2026: 41<sup>st</sup> European Economic Association Congress. CUNEF Universidad Accounting and Finance Department Seminar. 2025: 5<sup>th</sup> Sailing the Macro Workshop, 40<sup>th</sup> European Economic Association Congress, 13<sup>th</sup> Annual Conference of the International Association for Applied Econometrics, 29<sup>th</sup> International Conference on Macroeconomic Analysis and International Finance, 8<sup>th</sup> EFIC Conference in Banking and Corporate Finance. UGhent Department of Economics Seminar, CUNEF Universidad Accounting and Finance Department Seminar. 2024: IESEG Finance Research Seminar, UGhent Banking and Finance Seminar. 2023: 17<sup>th</sup> Belgian Financial Research Forum, UGhent Banking and Finance Seminar. 2022: 27<sup>th</sup> Annual International Conference on Macroeconomic Analysis and International Finance, 8<sup>th</sup> Annual Conference of the International Association for Applied Econometrics, UGhent Macroeconomics, Policy & Econometrics Seminar, UGhent Banking and Finance Seminar. 2021: 7<sup>th</sup> RCEA Time Series Econometrics Workshop, 14<sup>th</sup> Financial Risks International Forum, 5<sup>th</sup> International Workshop on "Financial Markets and Nonlinear Dynamics", Global Research Unit Conference on Financial Globalization and De-Globalization: Perspectives and Prospects, 11<sup>th</sup> RCEA Money-Macro-Finance Conference, CORE Brown Bag Seminar.

## PROFESSIONAL ACTIVITIES

2024-2026: Research Foundation Flanders (FWO) junior postdoctoral researcher, Ghent University, Department of Economics, Ghent, Belgium.

2022-2024: Postdoctoral Researcher, Ghent University, Department of Economics, Ghent, Belgium.

2023: Lecturer, course: Financial Econometrics, IESEG School of Management, Paris, France.

2016-2022: Research and Teaching Assistant in Finance, Université catholique de Louvain, Louvain-la-Neuve, Belgium Research Institute: Louvain Institute of Data Analysis and Modeling in economics and statistics (LIDAM) Teaching Faculty: Louvain School of Management

2019: Visiting PhD Researcher, EUR Department, International Monetary Fund, Washington DC, USA.

2015: Research Intern, Directorate-General for Economic and Financial Affairs, Unit D3, European Commission, Brussels, Belgium.