Daniele Valenti

Office address

Address: FEEM, Palazzo delle Stelline Corso Magenta, 63, 20123 Milan, Italy.

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Research Interests

Energy and Climate econometrics; Bayesian SVAR model for the global crude oil market.

Professional Experience

June 2021 – ongoing

Senior researcher
Fondazione Eni Enrico Mattei (FEEM), Milan, Italy

June 2018 – June 2021

Postdoctoral research fellow
University of Milan - Department of Environmental Science and Policy (DESP), Milan, Italy

Jun 2017 – Dec 2017

Applied economist
Research department at UBI Banca, Milan, Italy

Oct 2012 – Dec 2013

Financial analyst
Long Term Partners (LTP), Milan, Italy

Publications

- Valenti, Daniele. "Modelling the Global Price of Oil: Is there any Role for the Oil Futures-spot Spread?." The Energy Journal. Forthcoming.
- Valenti, Daniele, Matteo Manera, and Alessandro Sbuelz. "Interpreting the oil risk premium: Do oil price shocks matter?." Energy Economics 91 (2020): 104906.
- Valenti, Daniele, et al. "The capitalization of CAP payments into land rental prices: a grouped fixed-effects estimator." Applied Economics Letters 28.3 (2021): 231-236.

Teaching: PhD, Post-, Under- and graduate courses

PhD

2016-2017. Applied Econometrics in Matlab - University of Milan, Italy

Postgraduate

2018-ongoing. Quantitative Methods for Economics, Finance and Management - University Carlo Cattaneo (LIUC), Italy

2019-ongoing. Food chain in the global market - University of Milan, Italy

Graduate

2017-2018. Applied econometrics - University of Pavia, Italy

Undergraduate

2016-2017. Econometrics - University of Milano Bicocca, Italy

Education

Jan 2014 - May 2018 **Ph.D. in Economics**
Lombardy Advanced School of Economic Research (LASER)
Universities of Milan, Pavia and Brescia
Dissertation title: *Essays on the global oil market*
Supervisor: Prof. Matteo Manera

Oct 2008 - Jul 2011 **M.Sc. in Finance**
University of Pavia
110/110 *summa cum laude*
Dissertation title: *A factor model for delta credit spread*
Supervisor: Prof.Carolina Castagnetti

Oct 2005 - Oct 2008 **B.Sc. in Economics and Financial markets**
University of Pavia

Sep 2015 **Summer School in Bayesian Methods in Economics and Finance**
SidE Course (SADiBa) Bank of Italy, Perugia (Italy)

Languages and Computer Skills

Italian:	Mothertongue
English:	Fluent
Econometric software:	Stata, MatLab, Gretl, and Oxford economic model.

Research assistant and acknowledgement

- Bastianin A., Galeotti M., Manera M., (2017). Oil supply shocks and economic growth in the Mediterranean. Energy Policy, 110: 167-175