




Daniele Girolimetto

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Education

PH.D. in Statistical Sciences (XXXVI cycle)

University of Padua, Padua (IT)

Oct 2020 – Present

- Topic: *Advancements in probabilistic forecast reconciliation*
- Supervisor: Prof. Tommaso Di Fonzo

Master's Degree in Statistical Sciences

University of Padua, Padua (IT)

Oct 2018 – Sept 2020

- Final mark: 110/110 cum laude
- Thesis (in Italian): *Cross-sectional, temporal and cross-temporal forecast reconciliation for time series*
- Supervisor: Prof. Tommaso Di Fonzo

Bachelor's Degree in Statistical Sciences for Economics and Business

University of Padua, Padua (IT)

Oct 2015 – July 2018

- Final mark: 110/110 cum laude
- Thesis (in Italian): *INAR processes with symmetric innovations' distribution*
- Supervisor: Prof. Luisa Bisaglia

Teaching

Tutor, BSc and MSc courses

Padua (IT)

Department of Statistical Sciences, University of Padua

Oct 2019 – June 2020

- Small lectures and exercises in Calculus (Statistics for Technology and Sciences, Statistics for Economics and Business, BSc courses)
- Small lectures and exercises in Statistics (Statistical Sciences, MSc course)

Softwares & Packages

FoReco: Point Forecast Reconciliation

R Package

Daniele Girolimetto [aut, cre, fnd], Tommaso Di Fonzo [aut, fnd]

2020 – present

Classical (bottom-up and top-down), optimal and heuristic combination forecast reconciliation procedures for cross-sectional, temporal, and cross-temporal linearly constrained time series (Di Fonzo and Girolimetto, 2021).

See my [GitHub](#)  for a complete overview of my routines and packages.

Awards

'Mille e una lode' scholarship (2016, 2017 and 2018 edition)

Padua (IT)

One of the best 1000 students enrolled at University of Padua

Presentations

- NUMBAT Seminar 2022** **Melbourne (Australia)**
Daniele Girolimetto, Tommaso Di Fonzo 2022
o *Advancements in Forecast Reconciliation*
- 42nd IIF International Symposium on Forecasting** **Oxford (England)**
Daniele Girolimetto, Tommaso Di Fonzo 2022
o *Point and probabilistic forecast reconciliation for general linearly constrained multiple time series* (Daniele Girolimetto)
o *Cross-temporal reconciliation of solar forecasts* (Tommaso Di Fonzo)
- 8th International conference on Time Series and Forecasting** **Gran Canaria (Spain)**
Daniele Girolimetto, Tommaso Di Fonzo 2022
o *Point and probabilistic forecast reconciliation for general linearly constrained multiple time series (short version)*
- 51st Meeting of the Italian Statistical Society** **Caserta (Italy)**
Daniele Girolimetto, Tommaso Di Fonzo 2022
o *Fully reconciled probabilistic GDP forecasts from Income and Expenditure sides*
- 2021 ASA Joint Statistical Meeting** **Virtual**
Daniele Girolimetto, Tommaso Di Fonzo 2021
o *Using cross-temporal hierarchies to improve the forecasts from large datasets of high-frequency time series*
- 41st IIF International Symposium on Forecasting** **Virtual**
Daniele Girolimetto, Tommaso Di Fonzo 2021
o *Tools for forecast reconciliation: FoReco 0.2* (Daniele Girolimetto)
o *Understanding forecast reconciliation: further insights and extensions* (Tommaso Di Fonzo)
- 50th Meeting of the Italian Statistical Society** **Virtual**
Tommaso Di Fonzo, Daniele Girolimetto 2021
o *Non-negative cross-temporal forecast reconciliation*
- 2020 ASA Joint Statistical Meeting** **Virtual**
Tommaso Di Fonzo, Daniele Girolimetto 2020
o *Cross-temporal forecast reconciliation: optimal combination method and heuristic alternatives*
- 40th IIF International Symposium on Forecasting** **Virtual**
Tommaso Di Fonzo, Daniele Girolimetto 2020
o *Non-negative cross-temporal forecast reconciliation. An application to the Australian domestic tourism flows*
- 2020 Meeting of the Italian Statistical Society** **Virtual**
Luisa Bisaglia, Tommaso Di Fonzo, Daniele Girolimetto 2020
o *Fully reconciled GDP forecasts from Income and Expenditure sides*

References

- Di Fonzo, Tommaso and Girolimetto, Daniele (2022a). *Enhancements in Cross-Temporal Forecast Reconciliation, with an Application to Solar Irradiance Forecasts*. DOI: 10.48550/arXiv.2209.07146. arXiv: 2209.07146.

- Di Fonzo, Tommaso and Girolimetto, Daniele (2022b). "Forecast combination based forecast reconciliation: insights and extensions". *International Journal of Forecasting*. In press. DOI: 10.1016/j.ijforecast.2022.07.001. arXiv: 2106.05653.
- Di Fonzo, Tommaso and Girolimetto, Daniele (2022c). "Fully Reconciled Probabilistic GDP Forecasts from Income and Expenditure Sides". *Book of Short Papers SIS 2022*. Ed. by A. Balzanella et al. Pearson, pp. 1376–1381. ISBN: 978-88-919-3231-0.
- Girolimetto, Daniele and Di Fonzo, Tommaso (2022). "FoReco: Point Forecast Reconciliation". URL: <https://cran.r-project.org/package=FoReco>.
- Di Fonzo, Tommaso and Girolimetto, Daniele (2021). "Cross-temporal forecast reconciliation: Optimal combination method and heuristic alternatives". *International Journal of Forecasting*. In press. DOI: 10.1016/j.ijforecast.2021.08.004. arXiv: 2006.08570.
- Bisaglia, Luisa, Di Fonzo, Tommaso, and Girolimetto, Daniele (2020). "Fully reconciled GDP forecasts from Income and Expenditure sides". *Book of Short Papers SIS 2020*. Ed. by A. Pollice, N. Salvati, and F. Schirripa Spagnolo. Pearson, pp. 951–956. ISBN: 9788891910776. arXiv: 2004.03864.

See my Google Scholar  page for DOIs and citation details.