

PAOLO AGNOLUCCI, PhD

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WORK EXPERIENCE

Sep 2008 – ongoing, Centrica, Windsor

Senior Forecasting Analyst

In this position I am producing short-term forecasts for energy demand using a number of approaches such as time series models and neural networks. My forecasts are used for hedging and trading purposes.

Apr 2008 – ongoing, Department of Land Economy, University of Cambridge

Visiting Scholar

In this position I am exploring the availability of funding to initiate a quantitative research project related to long-term effect of energy price on energy consumption.

Dec 2002 – Feb 2008, Policy Studies Institute, London

Senior Research Fellow

At PSI I worked on several projects which allowed me to cultivate

- Very advanced analytical skills, related to modelling and market analysis;
- Well-developed managerial skills and efficient project management;
- Ability to set clear targets for myself and other employees;
- Strong understanding of national and international policy issues;
- Ability to contribute to the academic literature (see publications);
- Very good communication skills (media interviews and publications);
- Familiarity of working with business firms, government, and NGOs;
- Good interpersonal skills / ability to work in a multi-cultural environment.

Mar - Nov 2002 Entech Energy Consultancy, London

Energy Manager

In this position I set up the energy management scheme for a multinational company and planned the workload of a team of three in the London office. I also coordinated the London-based activities with those of other Entech offices.

EDUCATION

2008 Birkbeck College, University of London

Ph.D. Economics

In my PhD I have applied advanced econometric models to analyse a number of issues such as:

- Comparison of methodologies used to estimate the volatility of returns from financial contracts (oil futures);
- Assessment of structural stability and persistency of the energy and oil intensities of the G7 countries;
- Estimation of sectoral energy demands for the UK;
- Estimation of energy demand for a panel of industrial subsectors.

2001 University College London, University of London

M.Sc. Environmental & Resource Economics

Subjects studied: Econometrics, Environmental Economics and Environmental Policy, and Microeconomics

2000 University of Siena

B.Sc. Economics, First class with distinction

Main subjects: Econometrics, Mathematics, Statistics, Microeconomics, and Environmental Economics.

SKILLS	Analytical Skills:	Econometrics, Statistics, Quantitative Finance (PDEs, Martingales, Trading), Market and Policy Analysis
	Modelling Experience	Time series, Numerical pricing routines, Volatility models, Panel models, Neural Networks, VBA programming
	Software Proficiency	MatLab, S/R, Eviews, Stata and Microfit
	Language Proficiency	C++ (good), VBA (good), Python(good), UML (basic)
	Management Skills	Project management, supervision of staff, experience of conforming to agreed procedures
	Communication Skills	Presentations at international conferences, media interviews, able to convey technical contents in an accessible format
	Languages	English (fluent); Italian (fluent);
	Personality	Ambitious, resourceful, independent yet capable of working well in a team, reflective, goal-driven and hard-working

SELECTED PUBLICATIONS

Modelling and Econometrics

“Volatility of Crude Oil Futures: a Comparison of Forecasts from GARCH and Implied Volatility Models” **Energy Economics** *forthcoming* (2008)

“Energy Consumption in the British Industrial and Domestic Sectors: The Role of Stochastic Trends and Price-Induced Technical Change” submitted to the **Energy Journal** (2008)

“UK Freight Demand: its Determinants and Dynamic Properties” **Journal of Transport Economics and Policy** *forthcoming* (2008) (with D. Bonilla)

“The Energy Demand in the British and German Industrial Sectors: Heterogeneity and Common Factors” **Energy Economics** *in press* (2008)

“Energy Intensity in the UK Industrial Sectors” **Applied Economics** *forthcoming* (2007) (with A. Venn)

“The Persistence of Oil and Energy Intensities in Industrialised Countries” submitted to **Energy Policy** (2007)

“Environmental Kuznets Curve and CO₂ Emissions: a Methodological Note” submitted to **Journal of Environmental Planning and Management** (2008)

“The Relationship between CO₂ Emissions and Economic Growth in the British and German Industrial Sectors” submitted to **Environmental and Development Economics** (2008)

“The Effect of the German and British Environmental Taxation Reforms: A Simple Assessment” submitted to **Energy Policy** (2008)

Energy Market Analysis

“The Tyndall Decarbonisation Scenarios Part I: development of a backcasting methodology with stakeholder participation” **Energy Policy** *in press* (2008) (with Mander S., Bows A., Anderson K. L., Shackley S. and P. Ekins)

“The Tyndall Decarbonisation Scenarios Part II: scenarios for a 60% CO₂ reduction in the UK” **Energy Policy** *in press* (2008) (with Mander S., Bows A., Anderson K. L., Shackley S. and P. Ekins)

“Factors Influencing the Likelihood of Regulatory Change in Renewable Electricity” **Renewable and Sustainable Energy Reviews** 12 (2008) pp. 141-161

“The Effect of Financial Constraints, Technological Progress and Long-Term Contracts on Tradable Green Certificates” **Energy Policy** 35 (2007) pp. 3347-3359

“Prospects of Fuel Cell Auxiliary Power Units in the Civil Markets” **International Journal of Hydrogen Energy** 32 (2007) pp.4306-4318

“Economics and Market Prospects of Portable Fuel Cells” **International Journal of Hydrogen Energy** 32 (2007) pp. 4319-4328

“The Importance and The Policy Impacts of Post-Contractual Opportunism and Competition in the English and Welsh Non-Fossil Fuel Obligation” **Energy Policy** 35 (2007) pp.475-486

“Hydrogen Infrastructure for the Transport Sector” **International Journal of Hydrogen Energy** 32 (2007) pp.3526-3544

“Technological Change in Niches: Auxiliary Power Units and the Hydrogen Economy” **Technological Forecasting and Social Change** 74 (2007) pp1394-1410 (with W. McDowall)

“Technological Transitions and Strategic Niche Management: the Case of the Hydrogen Economy” **International Journal of Environmental Technology and Management** 7 (2007) pp. 644-671 (with P. Ekins)

“New Lessons for Technology Policy and Climate Change: Investment for Innovation: a briefing document for policymakers” **Climate Policy** 7 (2007) pp. 156–161 (with Köhler J., Pan H., Ekins P., Foxon T., Anderson D., Winne, S. Dewick P., Miozzo M. and K. Green)

“Different Scenarios for Achieving Radical Reduction in Carbon Emissions: a Decomposition Analysis” **Ecological Economics** *in press* (2007) (with Ekins P., Iacopini G., Anderson K., Bows A., Mander S. and S. Shackley)

“Wind Electricity in Denmark: A Survey of Policies, Their Effectiveness and Factors Motivating Their Introduction” **Renewable and Sustainable Energy Reviews** 11 (2007) pp.951-963

Uncertainty and the Tyndall Decarbonisation Scenarios **Global Environmental Change** 17 (2007) pp. 25-36 (with Mander S., Bows A., Anderson K., Shackley S. and P. Ekins)

“Renewable Electricity Policies in the Netherlands” **Renewable Energy** 32 (2007) pp. 868-883

“Use of Economic Instruments in the German Renewable Electricity Policy” **Energy Policy** 34 (2006) pp.3538-3548