# *Matteo Barigozzi* — *Curriculum Vitæ*

Last update: Bruxelles, 12th March 2010


**Email** matteo.barigozzi@gmail.com – matteo.barigozzi@ulb.ac.be

**Phone** Office : +32 2 650 33 75

**Address** Office: Room S 12.127
ECARES, Université Libre de Bruxelles.
50, Avenue F.D. Roosevelt CP 114,
B-1050 Ixelles, Bruxelles, Belgium.

**Webpage** http://www.barigozzi.eu/research.html


**Personal** Date and place of birth: July 31st, 1975, Milano, Italy. Gender: M.
Citizenship: Italian.

**Current Position** Université Libre de Bruxelles. *Post-doctoral Researcher* . From Dec 2008
European Center for Advanced Research in Economics and Statistics (ECARES), Bruxelles, Belgium.

**Other Affiliations** Laboratory of Economics and Management (LEM), Scuola Superiore Sant'Anna – *External Member*.
Euro Area Business Cycle Network (EABCN) – *Fellow*.

**Education** Ph.D. in Economics and Management (2008).
Scuola Superiore Sant'Anna, Pisa, Italy.
"*Dynamic Factor Models - New Developments in Forecasting and Structural Identification Techniques*".
Supervisor: Marco Lippi.
Committee: Marc Hallin, Paolo Zaffaroni, Giorgio Fagiolo, Marco Grazzi.

M.Sc. in Modelling and Simulation of Complex Realities (2003).
International School for Advanced Studies - International Center for Theoretical Physics, Trieste, Italy.

M.Ph. "Laurea" in Physics & Astrophysics (2002).
Università degli Studi di Milano, Italy.

B.Sc. Physics (2000).
Università degli Studi di Milano, Italy.

"Maturità classica" – High School Classical Studies (1994).
Liceo Ginnasio Statale Giosué Carducci, Milano, Italy.

**Visiting Positions** Universiteit Maastricht. *Invited.* Feb 2010
Department of Quantitative Economics, Maastricht, The Netherlands.
Faculty Sponsor: Franz Palm.

Max Planck Institut für Ökonomik. *Invited.* Mar 2009
Evolutionary Economics Group, Jena, Germany.
Faculty Sponsor: Ulrich Witt.

Columbia University. *Visiting Scholar.* Oct 2006 – Apr 2007
Columbia Business School, New York, USA.
Faculty Sponsor: Marc Giannoni.

Universidad Carlos III. *Visiting Student.* Sep 2005 – Dec 2005
Departamento de Estadística, Getafe, Madrid, Spain.
Faculty Sponsors: Esther Ruiz, Daniel Peña.

**Past Research Activities**

Max Planck Institut für Ökonomik. *Post-doctoral Researcher.* May 2008 – Nov 2008
Evolutionary Economics Group, Jena, Germany.

Scuola Superiore Sant'Anna. *Research Fellow.* Mar 2007 – Feb 2008
Laboratory of Economics and Management, Pisa, Italy.

Università La Sapienza. *Research Contract.* Oct 2006 – Mar 2007
Dipartimento di Scienze Economiche, Roma, Italy.

Scuola Superiore Sant'Anna. *Research Fellow.* Oct 2005 – Oct 2006
Laboratory of Economics and Management, Pisa, Italy.

Freie Universität Bozen *Research Contract.* May 2004 – Nov 2004
Facoltà di Economia, Bolzano, Italy.

**Research Interests**

Dynamic factor models in space and time.
Spectral theory.
Non-fundamental representations in time series.
Phenomenology of consumption behaviour in developed and developing countries.
International Trade Networks.

**Published Papers**

"The Multi-Network of International Trade: A Commodity-Specific Analysis", *Physical Review E*, 2010, forthcoming (with G. Fagiolo and D. Garlaschelli).

"On the Distributional Properties of Household Consumption Expenditures: The Case of Italy" *Empirical Economics*, 2010 forthcoming, 2009 online (with G.Fagiolo, L.Alessi and M. Capasso).

"On Approximating the Distributions of Goodness-of-fit Test Statistics Based on the Empirical Distribution Function: The Case of Unknown Parameters", *Advances in Complex Systems*, 2009, 12(2), 1-11 (with G.Fagiolo, L.Alessi and M. Capasso).

**Work in Progress**

*A Review of Nonfundamentalness and Identification in Structural VAR models,* with L. Alessi and M. Capasso. European Central Bank Working Paper 922.

*A Robust Criterion for Determining the Number of Static Factors in Approximate Factor Models,* with L. Alessi and M. Capasso. European Central Bank Working Paper 903.

*Estimation and Forecasting in Large Datasets with Conditionally Heteroskedastic Dynamic Common Factors,* with L. Alessi and M. Capasso. European Central Bank Working Paper 1115.

*A Seminonparametric Vector Multiplicative Error Model. Distentangling Commonness and Idiosyncracy for a Large Panel of Volatilities,* with C. Brownlees, G. Gallo and D. Veredas.

*Immigrant's Legal Status, Permanence in the Destination Country and the Distribution of Consumption Expenditure,* with B. Speciale. ECARES Working Paper 2009-019.

*The Distribution of Consumption-Expenditure Budget Shares. Evidence from Italian Households,* with G. Fagiolo, L. Alessi and M. Capasso. European Central Bank Working Paper 1061.

**Talks at Conferences and Workshops**

*XVth Spring Meeting of Young Economists* (2010).
By CEPS/INSTEAD Research Institute.
University of Luxembourg.

*Workshop on Semiparametric Modelling of Multivariate Economic Time Series With Changing Dynamics* (2010).
By Luc Bauwens, Rainer von Sachs, Qiwei Yao.
Mathematisches Forschunginstitut Oberwolfach, Germany.

*IAP Meeting* (2009).
By Inter University Attraction Pole, Belgian Science Policy.
Katholieke Universiteit Leuven, Belgium.

*IV Bruxelles-Waseda Seminar on Time Series and Financial Statistics* (2009).
By Université Libre de Bruxelles, Belgium.
ENSAI Rennes, France.

*International Conference on Factor Structures for Panel and Multivariate Time Series Data* (2008).
Universiteit Maastricht, The Netherlands.

*XIV International Conference on Computing in Economics and Finance (*2008).
By Society for Computational Economics.
Univerisité Paris Sorbonne, France.

*Multivariate Volatility Models* (2007).
By Journal of Financial Econometrics.
Universidade do Algarve, Faro, Portugal.

*IV PhD Conference: Methods in Economics* (2006).
By Scuola Superiore Sant'Anna.
Volterra, Italy.

*XXVI International Symposium on Forecasting* (2006).
By International Institute of Forecasters.
Santander, Spain.

*Italian Congress on Time Series* (2006).
By Società Italiana di Statistica.
Villa Mondragone, Italy.

**Invited Seminars**

ECARES (2010) . Université Libre de Bruxelles, Belgium.

Institut de Recherche en Statistique (2009). Université Libre de Bruxelles, Belgium.

CORE (2009), Université Catholique Louvain-la Neuve, Belgium.

Department of Quantitative Economics (2009). Universiteit Maastricht, The Netherlands.

Institut de Recherche en Statistique (2008). Université Libre de Bruxelles, Belgium.

Dipartimento di Matematica Federigo Enriques (2008). Università degli Studi di Milano, Italy.

Chair of System Design (2008). ETH, Zürich, Switzerland.

Evolutionary Economics Group (2008). Max Planck Institut für Ökonomik, Jena, Germany.

ECARES (2007). Université Libre de Bruxelles, Belgium.

**Training Schools**

*CIDE Econometrics Summer School* (2007)
By Adrian Pagan and Norman Swanson, Bertinoro, Italy.

*CIDE Econometrics Summer School* (2006)
By Anthony B. Atkinson and Stephen Jenkins, Bertinoro, Italy.

*CIDE Doctoral Course in Time Series Econometrics* (2005)
By Eduardo Rossi, Riccardo Lucchetti, Luca Fanelli, Bertinoro, Italy.

*School on Ecological and Environmental Economics* (2003)
By International Center for Theoretical Physics, Trieste, Italy.

**Referee**

Journal of Econometrics.
Industrial and Corporate Change.
Journal of Financial Econometrics.

**Teaching**

*Advanced Calculus* (2008) Doctoral program in Economics.
LEM, Scuola Superiore Sant'Anna, Pisa, Italy.

**Languages**

| | |
|---|---|
| *Italian:* | mother language. |
| *English:* | fluent written and spoken language. |
| *French:* | good knowledge of written and spoken language. |
| *Spanish:* | good knowledge of written and adequate spoken language. |

**IT Skills**

| | |
|---|---|
| *Operating systems:* | Linux, Windows. |
| *Programming Languages:* | Matlab (advanced), HTML (basic). |
| *Mathematics & Statistics:* | Matlab, R, Mathematica, Maple, EViews, Stata. |
| *Other:* | LaTeX, OpenOffice, Microsoft Office. |