Contacts

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Office: Department of Statistics, London School of Economics and Political Science
Houghton Street, WC2A 2AE, London, United Kingdom

Personal details

Place of birth: Milano, Italy Citizenship: Italian

Present

London School of Economics and Political Science (LSE), Department of Statistics, Aug 2017–today
Associate Professor

Past

London School of Economics and Political Science (LSE), Department of Statistics, Sep 2010–Jul 2017
Assistant Professor

Université libre de Bruxelles, European Center for Advanced Research in Economics and Statistics (ECARES), Dec 2008–Aug 2010
Post–doctoral researcher

Max Planck Institut für Ökonomik, Evolutionary Economics Group, Jena, May 2008–Oct 2008
Post–doctoral researcher

Sant'Anna School for Advanced Studies, Istituto di Economia, Pisa, Oct 2005–Feb 2008
Research fellow ("Assegno di ricerca")

Universitá la Sapienza, Dipartimento di Scienze Economiche, Roma, Oct 2007–Mar 2008
Research assistant

Free University of Bözen, School of Economics and Management, May 2004–Sep 2004
Research assistant

Education

Ph.D. Economics (supervisor: Marco Lippi), Apr 2008
Sant'Anna School for Advanced Studies, Istituto di Economia, Pisa

M.Sc. Modelling and Simulation of Complex Realities, Sep 2003
International School for Advanced Studies (ISAS) and International Center for Theoretical Physics (ICTP), Trieste

M.Sc. ("Laurea") in Physics (Mathematical Physics and Astrophysics), May 2002
Università degli studi di Milano

Visiting

Princeton University, Department of Operational Research and Financial Engineering (ORFE), Oct 2013–Nov 2013
Universitat Pompeu Fabra, Departament d'Economia i Empresa, Barcelona, Sep 2013
Columbia University, Business School, New York, Oct 2006–Apr 2007
Universidad Carlos III, Departamento de Estadística, Madrid, Oct 2005–Dec 2005

Shorter visits

Isaac Newton Institute for Mathematical Sciences, Cambridge, Aug 2016
The Chinese University of Hong Kong, Department of Statistics, Jun 2016
Federal Reserve Board of Governors, Washington, DC, May 2016 and May 2017
University of Bristol, Department of Mathematics, Dec 2015
Southwestern University of Finance and Economics, Chengdu, May 2015
Joint Research Centre, European Commission, Ispra, Jul 2014
University of Pennsylvania, Department of Economics, Philadelphia, Oct 2013 and Mar 2015
Institut für Höhere Studien (IHS), Vienna, Mar 2013
National University of Singapore, Institute for Mathematical Sciences, Jun 2012
Universiteit Maastricht, Department of Quantitative Economics, Feb 2010

Professional qualifications

Qualification to Associate Professorship in Econometrics ("Abilitazione") by the Italian Ministry of Education, Dec 2013
Postgraduate Certificate in Higher Education by the UK Higher Education Academy, Dec 2013

Other affiliations and professional roles

International Statistical Institute (ISI), elected member; Université libre de Bruxelles, ECARES, associated fellow; Euro Area Business Cycle Network (EABCN), fellow

External faculty

Sant'Anna School for Advanced Studies, Istituto di Economia, Pisa, 2016–today
African Institute for Mathematical Sciences (AIMS), Senegal, 2016
Sciences Po, Paris School of International Affairs, 2014–2015

Publications in journals

"A Network Analysis of the Volatility of High-Dimensional Financial Series"
with Marc Hallin, *Journal of the Royal Statistical Society - series* C, 2017, forthcoming

"Generalized Dynamic Factor Models and Volatilities: Estimation and Forecasting"
with Marc Hallin, *Journal of Econometrics*, 2017, forthcoming

"Identifying the Independent Sources of Consumption Variation"
with Alessio Moneta, *Journal of Applied Econometrics*, 2016, 31(2), 420–449

"Generalized Dynamic Factor Models and Volatilities: Recovering the Market Volatility Shocks"
with Marc Hallin, *The Econometrics Journal*, 2016, 19(1), C33-C60

"Distentangling Systematic and Idiosyncratic Dynamics in Panels of Volatility Measures"
with Christian Brownlees, Giampiero Gallo, David Veredas, *Journal of Econometrics*, 2014, 182(2), 364–384

"Do Euro Area Countries Respond Asymmetrically to the Common Monetary Policy?"
with Antonio Conti, Matteo Luciani, *Oxford Bulletin of Economics and Statistics*, 2014, 76(5), 693–714

"The Common Component of Firm Growth"
with Lucia Alessi, Marco Capasso, *Structural Change and Economic Dynamics*, 2013, 26, 73–82

"The Distribution of Consumption-Expenditure Budget Shares. Evidence from Italian Households"
with Lucia Alessi, Marco Capasso, Giorgio Fagiolo, *Structural Change and Economic Dynamics*, 2012, 23, 69–91

"Nonfundamentalness in Structural Econometric Models: A Review"
with Lucia Alessi, Marco Capasso, *International Statistical Review*, 2011, 79(1), 16–47

"Identifying the Community Structure of the International Trade Multi Network"
with Giorgio Fagiolo, Giuseppe Mangioni, *Physica A*, 2011, 390(11), 2051–2066

"Immigrant's Legal Status, Permanence in the Destination Country and the Distribution of Consumption Expenditure"
with Biagio Speciale, *Applied Economics Letters*, 2011, 18(14), 1341–1347

"Improving Penalization when Determining the Number of Factors in Approximate Static Factor Models"
with Lucia Alessi, Marco Capasso, *Statistics and Probability Letters*, 2010, 80(23-24), 1806-1813

"The Multi-Network of International Trade: A Commodity-Specific Analysis"
with Giorgio Fagiolo, Diego Garlaschelli, *Physical Review E*, 2010, 81(4), 046104

"On the Distributional Properties of Household Consumption Expenditures: The Case of Italy"
with Lucia Alessi, Marco Capasso, Giorgio Fagiolo, *Empirical Economics*, 2010, 38(3), 717-741

"On Approximating the Distributions of Goodness-of-fit Test Statistics Based on the Empirical Distribution Function: The Case of Unknown Parameters"
with Lucia Alessi, Marco Capasso, Giorgio Fagiolo, *Advances in Complex Systems*, 2009, 12(2), 157-167

Publications in conference proceedings

"Dynamic Factor Models for Forecasting and Structural Identification"
in Mathematisches Forschungsinstitut Oberwolfach Reports 05, 2010

"Community Structure in the Multi–network of International Trade"
with Giorgio Fagiolo, Giuseppe Mangioni
in Complex Networks. Communications in Computer and Information Science, 2011, Volume 116, 163–175

Working papers (*submitted)

"On the Consequences of Power-Law Behavior in Partial Correlation Network Models" *,
with Christian Brownlees, Gabor Lugosi

"Simultaneous Multiple Change-Point and Factor Analysis for High-Dimensional Time Series" *,
with Haeran Cho, Piotr Fryzlewicz

"Non-Stationary Dynamic Factor Models for Large Datasets",
with Marco Lippi, Matteo Luciani

"Dynamic Factor Models, Cointegration, and Error Correction Mechanisms" *,
with Marco Lippi, Matteo Luciani

"NETS: Network Estimation for Time Series" *,
with Christian Brownlees

"On the Stability of Euro Area Money Demand and its Implications for Monetary Policy" *,
with Antonio Conti

"Estimation and Forecasting in Large Datasets with Conditionally Heteroskedastic Dynamic Common Factors",
with Lucia Alessi, Marco Capasso
European Central Bank Working Paper

Presentations at conferences and workshops (*invited)

Big Data in Predictive Dynamic Econometric Modeling, University of Pennsylvania, Philadelphia*, May 2017
Inference in Large Econometric Models, CIREQ, Montréal*, May, 2017
X International Conference on Computational Financial Econometrics (CFE), Sevilla*, Dec, 2016
V International Conference in Memory of Carlo Giannini, Università di Bergamo, Nov 2016
Network Science and its Applications, Isaac Newton Institute for Mathematical Sciences, Cambridge*, Aug 2016
IV Institute of Mathematical Statistics Asia Pacific Rim Meeting (IMS-APRM), The Chinese University of Hong Kong*, Jun 2016
New Trends and Developments in Econometrics, Banco de Portugal, Lisbon, Jun 2016
IX International ERCIM Conference on Computational and Methodological Statistics, London*, Dec, 2015
Econometrics of Networks, INET, Cambridge University*, Jun 2015
Statistical Finance, Southwestern University in Finance and Economics, Chengdu*, May 2015
Modeling High–Dimensional Dynamic Networks in Economics and Finance, University of Pennsylvania, Philadelphia*, Mar 2015
VI Conference on Complex Networks, New York, Mar 2015
VIII International Conference on Computational Financial Econometrics (CFE), Pisa*, Dec 2014
Nonlinear time series analysis thresholding and beyond in celebration of Howell Tong's 70th birthday, LSE*, Sep 2014
Dynamic Factor Models and Structural VAR Analysis in celebration of Marco Lippi's 70th birthday, EIEF, Roma*, Sep 2014
X BMRC–DEMS Conference on Macro and Financial Econometrics, Brunel University, London, May 2014
IV Conference in Memory of Carlo Giannini, Università di Pavia, Mar 2014
New Developments in Econometrics and Time Series, ECARES, Université libre de Bruxelles*, Sep 2013
Advances in Latent Variables, Methods, Models and Applications, Società Italiana di Statistica, Università di Brescia*, Jun 2013
V Italian Congress of Econometrics and Empirical Economics (ICEEE), Università di Genova, Jan 2013
New Developments in Econometrics and Time Series, EIEF, Roma*, Sep 2012
Financial Time Series, National University of Singapore*, Jun 2012
Statistical Models for Financial Data, Technische Universität Graz*, May 2012
III Conference in Memory of Carlo Giannini, Banca d'Italia, Roma, Apr 2012
Workshop on Factor Models, Universitat Autònoma de Barcelona*, Dec 2011
V International Conference on Computational Financial Econometrics (CFE), London*, Dec 2011
Econometric and Statistical Modelling of Multivariate Time Series, Université catholique de Louvain-la-Neuve*, May 2011
Royal Economic Society Conference, Royal Holloway University, London, Apr 2011
IV Italian Congress of Econometrics and Empirical Economics (ICEEE), Università di Pisa, Jan 2011

IV International Conference on Computational Financial Econometrics (CFE), London*, Dec 2010
XVI International Conference on Computing in Economics and Finance (CEF), City University, London, Jul 2010
Sir Clive Granger Memorial Conference, University of Nottingham, May 2010
Semiparametric Modelling of Multivariate Time Series, Mathematisches Forschunginstitut Oberwolfach*, Jan 2010
Interuniveristy Attraction Pole (IAP) Meeting, Katholike Universiteit Leuven*, Jul 2009
IV Bruxelles-Waseda Seminar on Time Series and Financial Statistics, ENSAI, Rennes*, Jun 2009
Workshop on Trade Networks, Sant'Anna School for Advanced Studies, Pisa*, Jan 2009
International Conference on Factor Structures for Panel and Multivariate Time Series Data, Universiteit Maastricht, Sep 2008
XIV International Conference on Computing in Economics and Finance (CEF), Université de la Sorbonne, Paris, Jul 2008
Multivariate Volatility Models, Universidad do Algarve, Faro, Jun 2007
XXVI International Symposium on Forecasting, Santander, Jun 2006
Italian Congress on Time Series, Roma, Apr 2006

Invited seminars

Departamento de Estadística, Universidad Carlos III, Madrid, Apr 2017
Center for Economic and International Studies, Universitá degli studi di Tor Vergata, Roma, Apr 2017
Cass Business School, City University of London, Mar 2017
Southampton Statistical Sciences Research Institute (S3RI), University of Southampton, Feb 2017
Economic Modelling and Forecasting Group, Warwick Business School, University of Warwick, Feb 2017
Now-Casting Economics Ltd., London, Jan 2017
School of Economics and Finance, Queen Mary University of London, Dec 2016
Faculté d'Économie et Management, Université de Genève, Dec 2016
Faculty of Mathematics and Statistics, Universität St.Gallen, May 2015
Department of Economics, University of Pennsylvania, Philadelphia, Mar 2015
Department of Mathematics, University of Bristol, Mar 2015
Department of Economics, Mathematics and Statistics, Birkbeck College, London, May 2014
Center for Applied Statistics and Economics, CASE, Humboldt-Universität zu Berlin, May 2014
Dipartimento di Economia, Universitá di Genova, Apr 2014
Dipartimento di Economia e Statistica, Universitá di Salerno, Apr 2014
Dipartimento di Economia, Universitá di Verona, Mar 2014
ORFE, Princeton Unversity, Nov 2013
Departamento de Fundamentos del Análisis Económico, Universidad de Alicante, May 2013
Dipartimento di Economia, Università di Pisa, Apr 2013
IHS, Vienna, Mar 2013
Department of Medical Statistics, London School of Hygiene and Tropical Medicine, Mar 2013
Institut de Recherche en Statistique, Université libre de Bruxelles, Feb 2013
Istituto di Economia, Sant'Anna School for Advanced Studies, Pisa, Sep 2012
Departament d'Economia i Empresa, Universitat Pompeu Fabra, Barcelona, May 2012
Department of Economics, University of Manchester, Mar 2012
Departamento de Fundamentos del Análisis Económico, Universidad de Alicante, May 2011
Dipartimento di Economia, Università dell'Insubria, Varese, Mar 2011
Joint Statistics and Econometrics Seminar, LSE, Feb 2011
ECARES, Université libre de Bruxelles, Mar 2010
Department of Statistics, LSE, Mar 2010
Institut de Recherche en Statistique, Université libre de Bruxelles, Feb 2010
CORE, Université catholique Louvain-la-Neuve, Oct 2009
Department of Quantitative Economics, Universiteit Maastricht, May 2009
Institut de Recherche en Statistique, Université libre de Bruxelles, Dec 2008
Dipartimento di Matematica Federigo Enriques, Università degli Studi di Milano, Apr 2008
Chair of System Design, ETH, Zürich, Jan 2008
Evolutionary Economics Group, Max Planck Institut für Ökonomik, Jena, Jan 2008
ECARES, Université libre de Bruxelles, Nov 2007

Teaching

PhD courses

Time Series (25 hrs), 2016–2017, Doctoral program in Economics, Sant'Anna School for Advanced Studies, Pisa
Factor Models in Time Series with Applications in Macroeconomics and Finance (15hrs), 2014–2016, Methods Summer Programme, LSE
Factor Models in Time Series (10hrs), 2014–2015, Doctoral program in Mathematics and Statistics, London Taught Course Centre
Dynamic Factor Models (10 hrs), 2013, Doctoral program in Economics, Universidad de Alicante
Dynamic Factor Models with Matlab (4 hrs), 2016, Doctoral program in Statistics, The Chinese University of Hong Kong
Dynamic Factor Models with Matlab (8 hrs), 2013, Doctoral program in Economics, IHS, Vienna

MSc courses
Applied Econometrics (24hrs), 2014–2015, Master in International Economic Policy, Paris School of International Affairs, Sciences Po
Generalised Linear Modelling and Survival Analysis (30 hrs), 2011–2014, Master in Statistics, LSE
Modelling Volatility in Time Series (10hrs), 2012–2014, Doctoral Summer School of Econometrics, CIDE, Bertinoro
Trade Networks (3 hrs), 2011, Doctoral program in Economics, Universidad de Alicante
Advanced Calculus (20 hrs), 2008, Doctoral program in Economics, Sant'Anna School for Advanced Studies, Pisa

Undergraduate courses
Time Series and Forecasting (30 hrs), 2015–today, LSE
Probability Theory (30 hrs), 2010–today, LSE

Referee
The Annals of Statistics, Journal of the American Statistical Association, Journal of the Royal Statistical Society (series B), Journal of Econometrics, The Review of Economics and Statistics, Statistica Sinica, Journal of Banking and Finance, Journal of Business and Economic Statistics, Journal of Applied Econometrics, Econometrics Journal, Journal of Financial Econometrics, Oxford Bulletin of Economics and Statistics, Studies in Nonlinear Dynamics & Econometrics, Computational Statistics and Data Analysis, Journal of Statistical Planning and Inference, Journal of Forecasting, Econometric Reviews, International Journal of Forecasting, Economics Bulletin, Industrial and Corporate Change, Physica A, Statistical Papers, Econometrics and Statistics, Journal of Economic Interaction and Coordination

Editor
Associate Editor, Journal of Korean Statistical Society, 2014–today

Scholarships and awards
Carlo Giannini Prize for the best paper in Macroeconometrics and Financial Econometrics, 2011
Bourse d'Excellence Wallonie Bruxelles International, 2008–2010
Doctoral Scholarship by Italian Ministry of Education, 2003–2006
Scholarship from International School for Advanced Studies (ISAS–SISSA), Trieste, 2002–2003

Conferences scientific committee and/or organizer
Workshop on High Dimensional Time Series in Macroeconomics and Finance, IHS, scientific committee, Vienna, 2017
Invited session "Macroeconometrics and Time Series", CFE, Sevilla, 2016
Invited session "High-Dimensional Models and Networks in Macroeconomics and Finance", CFE, London, 2015
Workshop on Complex Systems and Times Series, LSE, organiser, 2015
Workshop on High Dimensional Time Series in Macroeconomics and Finance, IHS, scientific committee, Vienna, 2015

Departmental duties
Organizer of the Econometrics and Statistics Workshops, LSE, 2011–today
Organizer of the Statistics Seminars, LSE, 2011–2012
Responsible for MSc Admissions, LSE, 2016–today
Responsible for BSc Admissions, LSE, 2010–today

Referee for research centers
French Agence Nationale de la Recherche (ANR), Hong Kong Research Grants Council (RGC), Austrian Science Fund (FWF), Natural Sciences and Engineering Research Council of Canada (NSERC), National Center of Science and Technology Evaluation of Kazakhstan

Languages
Italian (native), English, French, Spanish

IT skills
Matlab, R, Mathematica, EViews, Stata, Gauss, SPSS, Linux, Mac, Windows, LaTeX, OpenOffice, Microsoft Office

Students

PhD supervision:	Ali Habibnia, LSE, 2012–2017, Non–linear forecasting of large panels of time series
	Ragvir Sabharwal, LSE, 2015–2018 (expected), Online change point detection
MSc supervision:	Angela Abbate, Università di Pisa, 2011 (doctoral student at European University Institute)
	Mengyi Gong, LSE, 2012 (doctoral student at Glasgow Univeriesty)
PhD committee:	Sujin Park, LSE, 2011 Yang Yan, LSE, 2014; Yoel Furman, Oxford, 2015; Lorenzo Ricci, ECARES, 2015; Baojun Dou, LSE, 2015; Anna-Louise Schroeder, LSE, 2016; Qilin Hu, LSE, 2016