Matteo Barigozzi — *Curriculum Vitæ*

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

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

Present Position Université Libre de Bruxelles. *Post-doctoral Researcher* . Dec 2008 – Aug 2010
European Center for Advanced Research in Economics and Statistics (ECARES), Bruxelles, Belgium.

Future Position London School of Economics and Political Science (LSE) *Lecturer* From Sep 2010
Department of Statistics.

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.

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.

Max Planck Institut für Ökonomik. *Invited.* Mar 2009
Evolutionary Economics Group, Jena, Germany.

Columbia University. *Visiting Scholar.* Oct 2006 – Apr 2007
Columbia Business School, New York, USA.

Universidad Carlos III. *Visiting Student.* Sep 2005 – Dec 2005
Departamento de Estadística, Getafe, Madrid, Spain.

Past Research Positions

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, 81(4) (with G. Fagiolo and D. Garlaschelli).

"On the Distributional Properties of Household Consumption Expenditures: The Case of Italy", *Empirical Economics*, 2010, 38(3) (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) (with G.Fagiolo, L.Alessi and M. Capasso).

Conference Proceedings

"Dynamic Factor Models for Forecasting and Structural Identification'', *Mathematisches Forschunginstitut Oberwolfach Reports* 05, 2010.

"Generalized Dynamic Factor Model + GARCH: Exploiting multivariate information for univariate prediction'', *Proceedings of the Italian Congress on Time Series*, 2006 (with L.Alessi and M. Capasso).

Work in Progress

Distentangling Systematic and Idiosyncratic Risk for Large Panels of Assets,
with C. Brownlees, G. Gallo and D. Veredas.

On the Sources of Euro Area Money Demand Stability: A Time-varying Cointegration Analysis,
with A. Conti

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.

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

Sir Clive Granger Memorial Conference (2010).
University of Nottingham.

XVth Spring Meeting of Young Economists (2010).
University of Luxembourg.

Workshop on Semiparametric Modelling of Multivariate Economic Time Series With Changing Dynamics (2010).
Mathematisches Forschunginstitut Oberwolfach, Germany.

IAP Meeting (2009).
Katholieke Universiteit Leuven, Belgium.

IV Bruxelles-Waseda Seminar on Time Series and Financial Statistics (2009).
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).
Université Paris Sorbonne, France.

Multivariate Volatility Models (2007).
Universidade do Algarve, Faro, Portugal.

XXVI International Symposium on Forecasting (2006).
Santander, Spain.

Italian Congress on Time Series (2006).
Villa Mondragone, Italy.

Invited Seminars

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

Department of Statistics (2010). London School of Economics, United Kingdom.

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 on Macroeconometrics and Prediction (2007)
Bertinoro, Italy.

CIdE Econometrics Summer School on the Economics of Inequality (2006)
Bertinoro, Italy.

CIdE Doctoral Course in Time Series Econometrics (2005)
Bertinoro, Italy.

ICTP School on Ecological and Environmental Economics (2003)
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.