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orcid: 0000-0001-9090-5708

Personal details

Birthplace: Milano, Italy Citizenship: Italian

Employment

- 2020-today Alma Mater Studiorum - Università di Bologna, Dipartimento di Scienze Economiche
  Full Professor
- 2017-2019 London School of Economics and Political Science (LSE), Department of Statistics
  Associate Professor
- 2010-2017 London School of Economics and Political Science (LSE), Department of Statistics
  Assistant Professor
- 2008-2010 Université libre de Bruxelles, European Center for Advanced Research in Economics and Statistics (ECARES)
  Post-doctoral Researcher
- 2008 Max Planck Institut für Ökonomik, Evolutionary Economics Group, Jena
  Post-doctoral Researcher
- 2005-2007 Scuola Superiore Sant'Anna, Laboratory of Economics and Management (LEM), Pisa
  Research Fellow ("Assegno di ricerca")

Education

- 2008 Ph.D. Economics and Management (supervisor: Marco Lippi)
  Scuola Superiore Sant'Anna, Istituto di Economia, Pisa
- 2003 M.Sc. Modelling and Simulation of Complex Realities
  International School for Advanced Studies (ISAS) and International Center for Theoretical Physics (ICTP), Trieste
- 2002 M.Sc. ("Laurea") in Physics – Mathematical Physics and Astrophysics
  Università degli studi di Milano

Visiting

Cambridge University, Faculty of Economics, Feb 2020; Università Bocconi, Bocconi Institute for Data Science and Analytics (BIDSA), Milano, Sep-Dec 2017, Apr 2018; Università di Bologna, Dipartimento di Scienze Statistiche, Oct 2017; Princeton University, Department of Operational Research and Financial Engineering (ORFE), Oct-Nov 2013; Universitat Pompeu Fabra, Departament d'Economia i Empresa, Barcelona, Sep 2013; Universiteit Maastricht, Department of Quantitative Economics, Feb 2010; Columbia University, Business School, New York, Oct 2006-Apr 2007; Universidad Carlos III, Departamento de Estadística, Madrid, Oct-Dec 2005

Short visits

Federal Reserve Board of Governors, Washington, DC, May 2016, May 2017, Apr 2019; Isaac Newton Institute for Mathematical Sciences, Cambridge, Aug 2016; The Chinese University of Hong Kong, Department of Statistics, Jun 2016; Southwestern University of Finance and Economics, Chengdu, May 2015; University of Pennsylvania, Department of Economics, Philadelphia, Oct 2013, Mar 2015; Institut für Höhere Studien (IHS), Vienna, Mar 2013; National University of Singapore, Institute for Mathematical Sciences, Jun 2012

External faculty

Università Bocconi, Department of Economics, 2020; Scuola Superiore Sant'Anna, Istituto di Economia, Pisa, 2016-2018; African Institute for Mathematical Sciences (AIMS), Senegal, 2016; Sciences Po, Paris School of International Affairs, 2014-2015

Other affiliations

Società Italiana di Econometria (SIdE), member of the steering committee, 2020-2024; International Statistical Institute (ISI), elected member; Euro Area Business Cycle Network (EABCN), fellow; Université libre de Bruxelles, ECARES, associate fellow; The Granger Centre for Time Series Econometrics, University of Nottingham, external fellow

Publications in refereed journals

30. "Measuring the Output Gap Using Large Datasets", M. Barigozzi, M. Luciani, *The Review of Economics and Statistics*, 2021, forthcoming.
29. "Testing for Common Trends in Non-Stationary Large Datasets", M. Barigozzi, L.Trapani, *Journal of Business & Economic Statistics*, 2021, available online. doi.org/10.1080/07350015.2021.1901719

28. "Time-Varying General Dynamic Factor Models and the Measurement of Financial Connectedness", M. Barigozzi, M. Hallin, S. Soccorsi, R. von Sachs, *Journal of Econometrics*, 2021, 222(1B), 324-343. doi.org/10.1016/j.jeconom.2020.07.004
27. "Large-Dimensional Dynamic Factor Models: Estimation of Impulse-Response Functions with $I(1)$ Cointegrated Factors", M. Barigozzi, M. Lippi, M. Luciani, *Journal of Econometrics*, 2021, 221(2), 455-482. doi.org/10.1016/j.jeconom.2020.05.004
26. "Consistent Estimation of High-Dimensional Factor Models when the Factor Number is Over-Estimated", M. Barigozzi, H. Cho, *Electronic Journal of Statistics*, 2020, 14(2), 2892-2921 doi.org/10.1214/20-EJS1741
25. "Sequential Testing for Structural Stability in Approximate Factor Models", M. Barigozzi, L. Trapani, *Stochastic Processes and their Applications*, 2020, 130(8), 5149-5187. doi.org/10.1016/j.spa.2020.03.003
24. "Generalized Dynamic Factor Models and Volatilities: Consistency, Rates, and Prediction Intervals", M. Barigozzi, M. Hallin, *Journal of Econometrics*, 2020, 216(1), 4-34. doi.org/10.1016/j.jeconom.2020.01.003
23. "Cointegration and Error Correction Mechanisms for Singular Stochastic Vectors", M. Barigozzi, M. Lippi, M. Luciani, *Econometrics*, 2020, 8(3), 1-23. doi.org/10.3390/econometrics8010003
22. "NETS: Network Estimation for Time Series", M. Barigozzi, C. Brownlees, *Journal of Applied Econometrics*, 2019, 34(3), 347-364. doi.org/10.1002/jae.2676
21. "Identification of Global and Local Shocks in International Financial Markets via General Dynamic Factor Models", M. Barigozzi, M. Hallin, S. Soccorsi, *Journal of Financial Econometrics*, 2019, 17(3), 462-494. doi.org/10.1093/jjfinec/nby006
20. "Intellectual Property Rights, Imitation, and Development. The Effect on Cross-Border Mergers and Acquisitions", M. Campi, M. Dueñas, M. Barigozzi, G. Fagiolo, *The Journal of International Trade & Economic Development*, 2019, 28(2), 230-256. doi.org/10.1080/09638199.2018.1518477
19. "Power-Law Partial Correlation Network Models", M. Barigozzi, C. Brownlees, G. Lugosi, *Electronic Journal of Statistics*, 2018, 12(2), 2905-2929. doi.org/10.1214/18-EJS1478
18. "Simultaneous Multiple Change-Point and Factor Analysis for High-Dimensional Time Series", M. Barigozzi, H. Cho, P. Fryzlewicz, *Journal of Econometrics*, 2018, 206(1), 187-225. doi.org/10.1016/j.jeconom.2018.05.003
17. "On the Stability of Euro Area Money Demand and its Implications for Monetary Policy", M. Barigozzi, A. Conti, *Oxford Bulletin of Economics and Statistics*, 2018, 80(4), 755-787. doi.org/10.1111/obes.12239
16. "Spatio-Temporal Patterns of the International Merger and Acquisition Network", M. Dueñas, R. Mastrandrea, M. Barigozzi, G. Fagiolo, *Scientific Reports*, 2017, 7(1), 10789. doi.org/10.1038/s41598-017-10779-z
15. "Generalized Dynamic Factor Models and Volatilities: Estimation and Forecasting", M. Barigozzi, M. Hallin, *Journal of Econometrics*, 2017, 201(2), 307-321. doi.org/10.1016/j.jeconom.2017.08.010
14. "A Network Analysis of the Volatility of High-Dimensional Financial Series", M. Barigozzi, M. Hallin, *Journal of the Royal Statistical Society - series* C, 2017, 66(3), 581-605. doi.org/10.1111/rssc.12177
13. "Identifying the Independent Sources of Consumption Variation", M. Barigozzi, A. Moneta, *Journal of Applied Econometrics*, 2016, 31(2), 420-449. doi.org/10.1002/jae.2441
12. "Generalized Dynamic Factor Models and Volatilities: Recovering the Market Volatility Shocks", M. Barigozzi, M. Hallin, *The Econometrics Journal*, 2016, 19(1), C33-C60. doi.org/10.1111/ectj.12047
11. "Disentangling Systematic and Idiosyncratic Dynamics in Panels of Volatility Measures", M. Barigozzi, C. Brownlees, G. Gallo, D. Veredas, *Journal of Econometrics*, 2014, 182(2), 364-384. doi.org/10.1016/j.jeconom.2014.05.017
10. "Do Euro Area Countries Respond Asymmetrically to the Common Monetary Policy?", M. Barigozzi, A. Conti, M. Luciani, *Oxford Bulletin of Economics and Statistics*, 2014, 76(5), 693-714. doi.org/10.1111/obes.12038
9. "The Common Component of Firm Growth", L. Alessi, M. Barigozzi, M. Capasso, *Structural Change and Economic Dynamics*, 2013, 26, 73-82. doi.org/10.1016/j.strueco.2012.11.002
8. "The Distribution of Consumption-Expenditure Budget Shares", M. Barigozzi, L. Alessi, M. Capasso, G. Fagiolo, *Structural Change and Economic Dynamics*, 2012, 23, 69-91. doi.org/10.1016/j.strueco.2011.09.003
7. "Non-Fundamentalness in Structural Econometric Models: A Review", L. Alessi, M. Barigozzi, M. Capasso, *International Statistical Review*, 2011, 79(1), 16-47. doi.org/10.1111/j.1751-5823.2011.00131.x
6. "Identifying the Community Structure of the International Trade Multi Network", M. Barigozzi, G. Fagiolo, G. Mangioni, *Physica A*, 2011, 390(11), 2051-2066. doi.org/10.1016/j.physa.2011.02.004
5. "Immigrant's Legal Status, Permanence in the Destination Country and the Distribution of Consumption Expenditure", M. Barigozzi, B. Speciale, *Applied Economics Letters*, 2011, 18(14), 1341-1347. doi.org/10.1080/13504851.2010.537618
4. "Improving Penalization when Determining the Number of Factors in Approximate Static Factor Models", L. Alessi, M. Barigozzi, M. Capasso, *Statistics and Probability Letters*, 2010, 80(23-24), 1806-1813. doi.org/10.1016/j.spl.2010.08.005
3. "The Multi-Network of International Trade: A Commodity-Specific Analysis", M. Barigozzi, G. Fagiolo, D. Garlaschelli, *Physical Review E*, 2010, 81(4), 046104. doi.org/10.1103/PhysRevE.81.046104
2. "On the Distributional Properties of Household Consumption Expenditures: The Case of Italy", G. Fagiolo, L. Alessi, M. Barigozzi, M. Capasso, *Empirical Economics*, 2010, 38(3), 717-741. doi.org/10.1007/s00181-009-0287-5

1. "On Approximating the Distributions of Goodness-of-fit Test Statistics Based on the Empirical Distribution Function: The Case of Unknown Parameters", M. Capasso, L. Alessi, M. Barigozzi, G. Fagiolo, *Advances in Complex Systems*, 2009, 12(2), 157-167. doi.org/10.1142/S0219525909002131

Conference proceedings

2. "Community Structure in the Multi-Network of International Trade", M. Barigozzi, G. Fagiolo, G. Mangioni, in Complex Networks, Communications in Computer and Information Science, vol 116, 2010, Springer, Berlin, Heidelberg, Proceedings of Second International Workshop, CompleNet 2010, Rio de Janeiro, Brazil. doi.org/10.1007/978-3-642-25501-4
1. "Dynamic Factor Models for Forecasting and Structural Identification", M. Barigozzi, in Mathematisches Forschungsinstitut Oberwolfach Reports 05, 2010, European Mathematical Society, Zürich. doi.org/10.4171/OWR/2010/05

Books

– "Time Series in High Dimensions. The General Dynamic Factor Model", edited by M. Hallin, M. Lippi, M. Barigozzi, M. Forni, P. Zaffaroni, 2020, World Scientific Publishing, Singapore. ISBN 9789813278004. doi.org/10.1142/11204

Working papers

– "Inferential Theory for Generalized Dynamic Factor Models"
with M. Hallin, M. Luciani, P. Zaffaroni, 2021
– "Joint Modelling of Dynamic Factor and Sparse Autoregressive Structures in High-Dimensional Time Series"
with H. Cho, D. Owens, 2021
– "Inference in Heavy-Tailed Non-Stationary Multivariate Time Series"
with G. Cavaliere, L. Trapani, 2021. arxiv.2107.13894
– "Factoring in the Micro: A Transaction-Level Dynamic Factor Approach to the Decomposition of Export Volatility"
with A. Cuzzola, M. Grazzi, D. Moschella, 2021, LEM working paper 2021-22
– "An Algebraic Estimator for Large Spectral Density Matrices"
with M. Farnè, 2021. arXiv.2104.01863
– "Quasi Maximum Likelihood Estimation and Inference of Large Approximate Dynamic Factor Models via the EM algorithm"
with M. Luciani, 2019. arXiv.1910.03821
– "Quasi Maximum Likelihood Estimation of Non-Stationary Large Approximate Dynamic Factor Models"
with M. Luciani, 2019. arXiv.1910.09841

Policy notes

3. "Do National Account Statistics Underestimate US Real Output Growth?", M. Barigozzi, M. Luciani, FEDS Notes, Board of Governors of the Federal Reserve System, Washington, 2018. doi.org/10.17016/2380-7172.2116
2. "There is a Significant Divide in How Countries of the Eurozone's North and South React to Changes in Monetary Policy", M. Barigozzi, European Politics and Policy, European Institute, LSE, 2013. bit.ly/1bMtF7f
1. "Una Politica Monetaria Comune, ma Effetti Asimmetrici", M. Barigozzi, A. Conti, M. Luciani, La Voce, 2013. www.lavoce.info /archives/14294/

Conferences and workshops (*invited)

2021 Workshop on Dimensionality Reduction and Inference in High-Dimensional Time Series, Universiteit Maastricht*; VII Rimini Centre for Economic Analysis Time Series Econometrics Workshop, Milano; VII Conference of the International Association for Applied Econometrics, Erasmus University Rotterdam; North American Summer Meeting of the Econometric Society, Université du Québec à Montrèal; IX Italian Congress of Econometrics and Empirical Economics (ICEEE), Università di Cagliari

2020 Econometric Society's World Congress, Università Bocconi, Milano; II Italian Workshop of Econometrics and Empirical Economics (IWEEE), University Ca' Foscari, Venezia

2019 Galatina Summer Forum, Universitat Pompeu Fabra*; VI Conference of the International Association for Applied Econometrics, University of Cyprus, Nicosia; VI Rimini Centre for Economic Analysis Time Series Econometrics Workshop, Larnaca; Panel Data Forecasting Conference, INET, University of Southern California, Los Angeles*

2018 II Conference on Forecasting at Central Banks, Bank of England, London; Joint meeting of the Italian Mathematical Union and the Polish Mathematical Society, Wrocław*; X Workshop on Forecasting Techniques, European Central Bank, Frankfurt am Main; IV Conference of the International Society of Non-Parametric Statistics*, Salerno; Macroeconomic and Financial Time Series Analysis Workshop, Lancaster University Management School*; Big Data in Financial Markets, INET, Cambridge University*

2017 New Developments in Econometrics and Time Series, EIEF, Roma*; European Meeting of Statisticians (EMS), University of Helsinki*; III Vienna Workshop for High Dimensional Time Series in Macroeconomics and Finance, IHS, Vienna; Big Data in Predictive Dynamic Econometric Modeling, University of Pennsylvania, Philadelphia*; Inference in Large Econometric Models, CIREQ, Montréal*

2016 X International Conference on Computational Financial Econometrics (CFE), Sevilla*; V International Conference in Memory of Carlo Giannini, Università di Bergamo; Network Science and its Applications, Isaac Newton Institute for Mathematical Sciences, Cambridge*; NBER Summer Institute; IV Institute of Mathematical Statistics Asia Pacific Rim Meeting (IMS-APRM), The Chinese University of Hong Kong*; New Trends and Developments in Econometrics, Banco de Portugal, Lisbon

2015 IX International ERCIM Conference on Computational and Methodological Statistics, London*; Econometrics of Networks, INET, Cambridge University*; Statistical Finance, Southwestern University in Finance and Economics, Chengdu*; Modeling High-Dimensional Dynamic Networks in Economics and Finance, University of Pennsylvania, Philadelphia*; VI Conference on Complex Networks, New York

2014 VIII International Conference on Computational Financial Econometrics (CFE), Pisa*; Nonlinear Time Series Analysis Thresholding and Beyond, in celebration of Howell Tong's 70th birthday, LSE*; Dynamic Factor Models and Structural VAR Analysis, in celebration of Marco Lippi's 70th birthday, EIEF, Roma*; X BMRC-DEMS Conference on Macro and Financial Econometrics, Brunel University, London; IV Conference in Memory of Carlo Giannini, Università di Pavia

2013 New Developments in Econometrics and Time Series, ECARES, Université libre de Bruxelles*; Advances in Latent Variables, Methods, Models and Applications, Società Italiana di Statistica, Università di Brescia*; V Italian Congress of Econometrics and Empirical Economics (ICEEE), Università di Genova

2012 New Developments in Econometrics and Time Series, EIEF, Roma*; Financial Time Series, National University of Singapore*; Statistical Models for Financial Data, Technische Universität Graz*; III Conference in Memory of Carlo Giannini, Banca d'Italia, Roma

2011 Workshop on Factor Models, Universitat Autònoma de Barcelona*; V International Conference on Computational Financial Econometrics (CFE), London*; Econometric and Statistical Modelling of Multivariate Time Series, Université catholique de Louvain-la-Neuve*; Royal Economic Society Conference, Royal Holloway University, London; IV Italian Congress of Econometrics and Empirical Economics (ICEEE), Università di Pisa

2010 IV International Conference on Computational Financial Econometrics (CFE), London*; XVI International Conference on Computing in Economics and Finance (CEF), City University, London; Sir Clive Granger Memorial Conference, University of Nottingham; Workshop on Semiparametric Modelling of Multivariate Time Series, Mathematisches Forschunginstitut Oberwolfach*

2009 Interuniversity Attraction Pole Meeting, Katholike Universiteit Leuven*; IV Bruxelles-Waseda Seminar on Time Series and Financial Statistics, ENSAI, Rennes*; Workshop on Trade Networks, Scuola Superiore Sant'Anna, Pisa*

2008 International Conference on Factor Structures for Panel and Multivariate Time Series Data, Universiteit Maastricht; XIV International Conference on Computing in Economics and Finance (CEF), Université de la Sorbonne, Paris

2007 Multivariate Volatility Models, Universidad do Algarve, Faro

2006 XXVI International Symposium on Forecasting, Santander; Italian Congress on Time Series, Roma

Seminar talks

2021 Department of Economics, Universität Mannheim; Dipartimento di Scienze Statistiche, Università di Bologna; StatScale, Lancaster University

2020 Royal Statistical Society, London; King's Business School, King's College London; Faculty of Economics, Cambridge University

2019 ECARES, Université libre de Bruxelles; Department of Economics and Finance, Durham University; Now-Casting Economics Ltd., London; Econometric Institute, Erasmus University Rotterdam; Department of Mathematics, University of York; CREST, École Nationale de la Statistique et de l'Administration Économique, Paris; Economics Department, University of Southampton

2018 Dipartimento di Politica Economica, Università Cattolica di Milano; Essex Centre for Financial and Macro Econometrics, University of Essex; Joint Research Centre, European Commission, Ispra; Granger Centre for Time Series Econometrics, University of Nottingham; Tinbergen Institute, University of Amsterdam and Vrije Universiteit Amsterdam; Department of Economics, Lancaster University; The Alan Turing Institute, London; Banca d'Italia, Roma; CREST, École Nationale de la Statistique et de l'Administration Économique, Paris

2017 Dipartimento di Matematica, Università degli Studi di Milano; Joint Research Centre, European Commission, Ispra; Dipartimento di Economia, Università Ca' Foscari, Venezia; Dipartimento di Scienze Statistiche, Università di Bologna; Dipartimento di Economia, Università Bocconi; Departamento de Estadística, Universidad Carlos III, Madrid; CEIS, Università degli studi di Tor Vergata, Roma; Cass Business School, City University of London; Southampton Statistical Sciences Research Institute, S3RI, University of Southampton; Economic Modelling and Forecasting Group, Warwick Business School, University of Warwick; Now-Casting Economics Ltd., London

2016 School of Economics and Finance, Queen Mary University of London; Faculté d'Économie et Management, Université de Genève

2015 Faculty of Mathematics and Statistics, Universität St.Gallen; Department of Economics, University of Pennsylvania, Philadelphia; Department of Mathematics, University of Bristol

2014 Department of Economics, Mathematics and Statistics, Birkbeck College, London; CASE, Humboldt-Universität zu Berlin; Dipartimento di Economia, Università di Genova; Dipartimento di Economia e Statistica, Università di Salerno; Dipartimento di Economia, Università di Verona

2013 ORFE, Princeton Unversity; Departamento de Fundamentos del Análisis Económico, Universidad de Alicante; Dipartimento di Economia, Università di Pisa; IHS, Vienna; Department of Medical Statistics, London School of Hygiene and Tropical Medicine; Institut de Recherche en Statistique, Université libre de Bruxelles

2012 Istituto di Economia, Scuola Superiore Sant'Anna, Pisa; Departament d'Economia i Empresa, Universitat Pompeu Fabra, Barcelona; Department of Economics, University of Manchester

2011 Departamento de Fundamentos del Análisis Económico, Universidad de Alicante; Dipartimento di Economia, Università dell'Insubria, Varese; Departments of Economics and of Statistics, LSE

2010 ECARES, Université libre de Bruxelles; Department of Statistics, LSE; Institut de Recherche en Statistique, Université libre de Bruxelles

2009 CORE, Université catholique de Louvain-la-Neuve; Department of Quantitative Economics, Universiteit Maastricht

2008 Institut de Recherche en Statistique, Université libre de Bruxelles; Dipartimento di Matematica, Università degli Studi di Milano; Chair of System Design, ETH, Zürich; Evo Group, Max Planck Institut für Ökonomik, Jena

2007 ECARES, Université libre de Bruxelles

Teaching

PhD Advanced Statistics for Economics (10hrs), Università di Bologna, 2020; Time Series (25hrs), Scuola Superiore Sant'Anna, Pisa, 2016-2017; Dynamic Factor Models (10hrs): Scuola Superiore Sant'Anna, Pisa, 2018, London Taught Course Centre, 2014-2015, Universidad de Alicante, 2013, The Chinese University of Hong Kong, 2016, IHS, Vienna, 2013; Trade Networks (3hrs), Universidad de Alicante, 2011; Modelling Volatility in Time Series (10hrs), CIDE, Bertinoro, 2012-2014; Advanced Calculus (20hrs), Scuola Superiore Sant'Anna, Pisa, 2008

MSc Econometrics (30hrs), Università di Bologna, 2020-2021; Machine Learning (30hrs), Università di Bologna, 2021; Factor Models in Time Series (15hrs), LSE, 2014-2016; Applied Econometrics (48hrs), Paris School of International Affairs, Sciences Po, 2014-2015; Generalised Linear Modelling and Survival Analysis (30hrs), LSE, 2011-2014

BSc Macroeconomia (60hrs), Università di Bologna, 2020-2021; Time Series and Forecasting (30hrs), LSE, 2015-2019; Probability, Distribution Theory, and Inference (30hrs), LSE, 2010-2019

Referee (*multiple times)

The Annals of Statistics*, Journal of the American Statistical Association*, Journal of the Royal Statistical Society (series B* and C*), Journal of Econometrics*, The Review of Economics and Statistics*, Biometrika*, American Economic Review Insights, Statistica Sinica*, Journal of Banking and Finance, Journal of Business & Economic Statistics*, Journal of Applied Econometrics*, Electronic Journal of Statistics*, Econometrics Journal, Journal of Financial Econometrics*, International Journal of Forecasting*, Oxford Bulletin of Economics and Statistics*, Journal of Time Series Analysis, IEEE Access, Studies in Nonlinear Dynamics and Econometrics*, Scandinavian Journal of Statistics*, Computational Statistics and Data Analysis*, Journal of Statistical Planning and Inference*, Statistics and Computing, Journal of Forecasting, Econometric Reviews*, Economics Bulletin*, Industrial and Corporate Change*, Physica A, Journal of Korean Statistical Society, Statistical Papers, International Economic Review, Econometrics and Statistics*, North American Journal of Economics and Finance, Journal of Economic Interaction and Coordination, Econometrics, Economics

Editor

Associate Editor, International Journal of Forecasting, 2019-today
Associate Editor, Statistical Inference for Stochastic Processes, 2019-today
Associate Editor, Journal of Korean Statistical Society, 2014-2019

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

Italian Workshop of Econometrics and Empirical Economics (IWEEE), Rimini, chair of the scientific committee, 2022; Workshop on High Dimensional Time Series in Macroeconomics and Finance, IHS, Vienna, scientific committee, 2022-2019-2017-2015; Invited session "Econometric Analysis of the Business Cycle", CFE, Pisa, 2018; 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

Referee for research centers

Ministero dell'Istruzione, dell'Università e della Ricerca (MIUR), Italia; Agence Nationale de la Recherche (ANR), France; 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

Programming skills

Matlab, R, Mathematica, EViews, Stata, Gauss, SPSS

PhD students

Ali Habibnia, LSE, 2012-2017 (then Assistant Professor at Virginia Tech); Ragvir Sabharwal, LSE, 2015-2021 (expected); Filippo Pellegrino, LSE, 2017-2021 (expected); Gianluca Giudice, LSE, 2018-2021 (expected); Matteo Santi, Università di Bologna, 2021-2024 (expected)