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CURRICULUM VITAE

Andrea Mercatanti

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EDUCATION

2000 **Ph.D.**, Applied Statistics, University of Florence, Italy
Advisor: Prof. Fabrizia Mealli

1994 **M.Sc.**, Economics, University of Florence, Italy.
Advisor: Prof. Giampiero M. Gallo
Grade: 110/110 cum Laude and Honours.

RESEARCH INTERESTS

Causal inference; policy evaluation; microeconometrics.

CURRENT POSITION

2025-present Associate Professor of Econometrics
Department of Statistical Sciences, Sapienza University of Rome, Italy.

QUALIFICATIONS

2023-34 Qualified as Full Professor in Economic Statistics by the Italian Ministry
of Education .

PROFESSIONAL EXPERIENCE

2022-25 Senior Researcher (RTDB) in Econometrics
Department of Statistical Sciences, Sapienza University of Rome, Italy.

2021-22 Senior Researcher (RTDB) in Economic Statistics
Department of Economics, University of Verona, Italy.

2019-21	Statistician Statistical Data Collection and Processing Directorate, Bank of Italy, Rome, Italy.
2016-19	Researcher (on leave from the Bank of Italy) LISER Luxembourg Institute of Socio-Economic Research Esch-sur-Alzette/Belval, Luxembourg.
2014	Research Fellow SAMSI, Statistical and Applied Mathematical Sciences Institute Research Triangle Park, North Carolina, USA.
2008-15	Statistician Statistical Analysis Directorate, Bank of Italy, Rome, Italy.
2005-08	Statistician Payment Systems Directorate, Bank of Italy, Rome, Italy.
2000-04	Research Associate (<i>Assegno di ricerca</i>) Dept of Statistics and Applied Mathematics, University of Pisa, Italy.
2000	Research Associate Dept of Economics, European University Institute, Florence, Italy.

PUBLICATIONS

Peer-reviewed articles in journals

published

1. Guha, S, Reiter, J, and **Mercatanti, A.** (2022) Bayesian causal inference with bipartite record linkage. *Bayesian Analysis*. *Bayesian Analysis*, 17, pp 1275-1299. DOI: 10.1214/21-BA1297.
2. Mäkinen, T, Li, F, **Mercatanti, A.**, and Silvestrini, A. (2022) Causal analysis of central bank holdings of corporate bonds under interference. *Economic Modeling*, 113. DOI: 10.1016/j.econmod.2022.105873.
3. Bia, M, Flores-Lagunes, A, and **Mercatanti, A.** (2022) Evaluation of language training programs in Luxembourg using Principal Stratification. *Observational Studies.*, 8, pp 1-44. DOI: 10.1353/obs.2022.0001.
4. Bia, M, Mattei, A, and **Mercatanti, A.** (2022) Assessing Causal Effects in a longitudinal observational study with “truncated” outcomes due to unemployment and nonignorable missing data. *Journal of Business and Economic Statistics*, 40, pp 718-729, DOI: 10.1080/07350015.2020.1862672.
5. Li, F, **Mercatanti, A.**, Mäkinen, T, and Silvestrini, A. (2021) A Regression discontinuity design for ordinal running variables: evaluating central bank purchases of corporate bonds. *The Annals of Applied Statistics*, 15, pp 304-322. DOI: 10.1214/20-AOAS1396.

6. Fallucchi, F, **Mercatanti, A**, and Niederreiter, J. (2021) Identifying types in contest experiments. *International Journal of Game Theory*, 50, pp 39-61. DOI: 10.1007/s00182-020-00738-w.
7. **Mercatanti, A**, Mäkinen, T, and Silvestrini, A. (2019) The role of financial factors for European corporate investment. *Journal of International Money and Finance*, 96, pp 246-258. DOI: 10.1016/j.jimonfin.2019.05.006.
8. **Mercatanti, A**, and Li, F. (2017) Do debit cards decrease cash demand?: Causal inference and sensitivity analysis using Principal Stratification. *Journal of the Royal Statistical Society: Series C (Applied Statistics)*, 66, pp 759-776. DOI: 10.1111/rssc.12193 (selected by the Royal Statistical Society, RSS, editors to present at the 2018 RSS Conference).
9. **Mercatanti, A**, Li, F, and Mealli, F. (2015) Improving inference of Gaussian mixtures using auxiliary variables. *Statistical Analysis and Data Mining*, 8, pp 34-48. DOI: 10.1002/sam.11256.
10. **Mercatanti, A**, and Li, F. (2014) Do debit cards increase household spending? Evidence from a semiparametric causal analysis of a survey. *The Annals of Applied Statistics*, 8, pp 2485-2508. DOI: 10.1214/14-AOAS784.
11. **Mercatanti, A**. (2013) A likelihood-based analysis for relaxing the exclusion restriction in randomized experiments with noncompliance. *Australian and New Zealand Journal of Statistics*, 55, pp 129-153.
12. **Mercatanti, A**. (2004) Analyzing a randomized experiment with imperfect compliance and ignorable conditions for missing data: theoretical and computational issues. *Computational Statistics and Data Analysis*, 46, pp 493-509.
13. **Mercatanti, A**. (2002) Effetto dell'uso di carte Bancomat e carte di Credito sulla liquidità familiare: una valutazione empirica (Effects of the use of debit and credit cards on Italian families' liquidity: an empirical evaluation). *Italian Journal of Applied Statistics*, 14, pp 293-313.

to review and resubmit

14. Forino, A, **Mercatanti, A**, and Morelli, G. Propensity score with factor loadings: evaluating the effect of the Paris Agreement on the returns of European stocks. *Journal of the Royal Statistical Society: Series A (Statistics in Society)*;
Available at: <https://arxiv.org/abs/2507.08764v1>.

Peer-reviewed chapters in books

15. **Mercatanti, A**. (2015) Bayesian inference for causal effects with noncompliance and non-ignorable missing data. *Advances in complex data modeling and computational methods in statistics*, Paganoni, A M, Secchi, P, Ed.s, Springer, pp 161-172. DOI: 10.1007/978-3-319-11149-0-11.

16. Bartiloro, L, Coletta, M, De Bonis, R, and **Mercatanti, A.** (2012) Household wealth in a cross-country perspective. *The financial systems of industrialized countries. Evidence from the financial accounts*, De Bonis, R, Pozzolo, A, Ed.s, Springer, Chapter 4, pp 91-125.
17. **Mercatanti, A.** (2005) Rilevanza delle analisi di misture di distribuzioni nelle valutazioni di efficacia con metodi di inferenza causale (The importance of mixture models in causal inference methods). *Modelli statistici per l'analisi della transizione Università - lavoro*, C.Crocetta editor, CLEUP, pp 279-291.
18. **Mercatanti, A.** (2004) La gestione dei dati mancanti nei modelli di inferenza causale: il caso degli esperimenti naturali (Missing data and causal inference in natural experiments). *Strategie metodologiche per lo studio della transizione Università - lavoro*, E. Aureli Cutillo editor, CLEUP, pp 271-278.

Proceedings

19. Ghilardi, G, and **Mercatanti, A.** (2003) An application of a discrete-time duration model to a dataset on students from the University of Pisa. *Bulletin of the International Statistical Institute*, Vol. LX, Book 1.

Technical Reports

20. **Mercatanti, A.** (2002) Un'analisi descrittiva dei laureati dell'Università di Pisa (A descriptive analysis of the students at the University of Pisa). Report n. 221, Dept of Statistics and Applied Mathematics, University of Pisa.

Working papers

21. Albanese, A, Li, F, **Mercatanti, A.**, and Poulos, J. (2021) Retrospective causal inference via matrix completion, with an evaluation of the effect of European integration on cross-border employment. *IZA, Institute of Labor Economics, Discussion papers series*, n. 14472.

Restricted reports

22. Bia, M, and **Mercatanti, A.** (2019) L'effet des cours de langue sur les chances de (ré)intégrer le marché du travail au Luxembourg.

EDITORIAL ACTIVITIES

2026-present Associate Editor for *Statistical Methods and Applications* (Springer).

Peer Review Activities

- Referee for scientific journals:
ACM Computing Surveys; Australian and New Zealand journal of statistics; Bayesian analysis; Biometrical journal; Biostatistics; Bulletin of economic research; Controlled clinical trials; Computational statistics; Contemporary clinical trials; Economic modeling; Economics of innovation and new technology; Empirical economics; Journal of applied econometrics; Journal of applied statistics; Journal of behavioral and experimental economics; Journal of business and economic statistics; Journal of international financial markets, institutions and money; Journal of statistical software; Journal of the American Statistical Association; PLOS ONE; Statistical methods and applications; Statistical methods in medical research; Statistical science; Statistics in medicine; The Annals of applied statistics.
- Others:
referee for the Encyclopedia of Quality of Life Research (Springer); referee for a PhD thesis in Statistics (jointly offered by Univ. of Florence, Univ. of Perugia and INdAM, Italy); referee for the Italian National Agency for the Evaluation of Universities and Research Institutes (ANVUR; VQR 2020-24); referee for Temi di Discussione (Working Papers series of the Bank of Italy).

PRESENTATIONS

Invited Seminars and Invited Conference Presentations

2024: seminar at the European University Institute, Florence, Italy; 2023: seminar at the Sapienza University of Rome; 2023: Workshop on Cross-Border Labour Mobility and Data Linkage, LISER Luxembourg Institute of Socio-Economic Research; 2023: seminar at the Florence Center for Data Science; 2022: seminar at the Sapienza University of Rome; 2021: seminar at LISER Luxembourg Institute of Socio-Economic Research; 2021: seminar at the University of Verona, Dep.t of Economic Sciences; 2020: 14th Intern. Workshop on Computational and Financial Econometrics, virtual conference; 2019: 11th Surveillance Workshop, European Central Bank, Frankfurt, Germany; 2018: Royal Statistical Society 2018 International Conference, Cardiff, UK; 2017: 31st European Meeting of Statisticians, Helsinki, Finland; 2016: 28th International Biometric Conference, Victoria, Canada; 2015: LISER Luxembourg Institute of Socio-Economic Research, Esch-sur-Alzette, Luxembourg; 2014: Computational Methods in Social Sciences Transition Workshop, Durham, North Carolina, USA; 2013: S.Co. 2013, Complex data modelling and computationally intensive statistical methods for estimation and prediction, Milan, Italy; 2011: seminar at the Bocconi University, Dept of Decision Sciences, Milan, Italy; 2010: seminar at the University of Florence, Dept of Statistics, Florence, Italy; 2009: 7th Scientific Meeting of the CLAssification and Data Analysis Group (CLADAG) of the Italian Statistical Society, Catania, Italy; 2009: 3rd Intern. Workshop on Computational and Financial Econometrics, Limassol, Cyprus; 2008: 2nd Intern. Workshop on Computational and Financial Econometrics, Neuchatel, Switzerland; 2006: seminar at the University of Canterbury, Dept of Mathematics and Statistics, Christchurch, New Zealand.

Contributed Conference Presentations and Posters

2025: 8th International Conference on Econometrics and Statistics (EcoSta 2025), Tokyo; 2025: Dep.t of Statistical Sciences Workshop, Sapienza Univeristy of Rome; 2024: 18th International

Joint Conference on Computational and Financial Econometrics and Computational and Methodological Statistics (CFE-CMStatistics 2024), London; 2024: IWcee24 – 12th International Workshop on Computational Economics and Econometrics, Rome; 2022: COMPIE 2022 (COunterfactual Methods for Policy Impact Evaluation), Mannheim, Germany; 2021: EWMES2021 (Europ. Winter Meetings of the Econometric Soc.), virtual conference; 2017: 2017 Atlantic causal inference conference, Chapel Hill, North Carolina, US; 2015: Workshop on social and labour market policy evaluation with administrative data, CEPS-INSTEAD, Luxembourg; 2014: 2014 Atlantic causal inference conference, Providence, Rhode Island, USA; 2010: 25th Intern. workshop on statistical modelling, Glasgow, UK; 2010: 45th Scientific meeting of the Italian Statistical Society, Padova, Italy; 2007: 22st Intern. workshop on statistical modelling, Barcelona, Spain; 2006: 21st Intern. workshop on statistical modelling, Galway, Ireland; 2004: O.U.T.C.O.M.E.S. Modelli di analisi della transizione Università-lavoro, Baia delle Zagare, Italy; 2004: COMPSTAT '04, Praha; 2003: 54th Intern. Statist. Inst. Session, Berlin; 2003: 18th Intern. workshop on statistical modelling, Leuven, Belgium; 2002: 21th International biometric conference, Freiburg, Germany; 2002: 17th Intern. workshop on statistical modelling, Chania, Greece; 2000: 35th Scientific meeting of the Italian Statistical Society, Florence, Italy.

PARTICIPATION IN FUNDED RESEARCH PROJECTS

1. (2025-26) Insurance and finance for sustainable and inclusive growth. P.I.: G. Morelli. Project Project of Significant National Interest (PRIN) funded by the Italian National Recovery and Resilience Plan (PNRR).
2. (2023-26) Causal-effect estimation of systemic risk. P.I.: G. Morelli. Project funded by La Sapienza University of Rome.
3. (2018-2022) CrossEUwork: The effect of Schengen, the Euro and local labour markets: a causal analysis on cross-border workers in Europe. P.I.: A. Albanese. Project funded by the Luxembourg Institute of Socio-Economic Research LISER and FNR (Fonds National de la Recherche, Luxembourg).
4. (2017-2021) FSE 2014-2020: Evaluation du programme opérationnel du FSE. P.I.: M. Bia. Project funded by the Ministry of Labour, Employment and the Social and Solidarity Economy of Luxembourg.
5. (2017-2021) PARENT: Evaluation of parental leave in Luxembourg, focus on couples' strategies and the role of workplace characteristics. P.I.: M. Valentova. Project funded by the Luxembourg Institute of Socio-Economic Research LISER and FNR (Fonds National de la Recherche, Luxembourg).
6. (2015-18) EvaLab4Lux: Programmation 2014-2020 Fonds social européen: Investissement pour la croissance et l'emploi. P.I.: M. Bia. Project co-funded by the European Social Fund, the Ministry of Labour, Employment and the Social and Solidarity Economy of Luxembourg and by the Luxembourg Institute of Socio-Economic Research LISER.
7. (2012-15) Bayesian inference for causal effects in experimental and observational studies. P.I.: F. Mealli. Project of Significant National Interest (PRIN) funded by the Italian Ministry of University and Research.

8. (2008-11) Latent structure analysis: new boundaries in statistical methods and models. P.I.: P. Monari. Project of Significant National Interest (PRIN) funded by the Italian Ministry of University and Research.
9. (2002-05) The University to labor transition and the improvement of professional skills of graduates: multi-dimensional models and methods. P.I.: L. Fabbri. Project of Significant National Interest (PRIN) funded by the Italian Ministry of University and Research.

TEACHING

2023-present	Applied Econometrics course for the M.Sc. in Statistical Methods and Applications, Sapienza University of Rome.
2022-present	Econometrics course for the B.Sc. in Statistics, Economics and Society, and in Statistics, Economics, Finance and Insurance, Sapienza University of Rome.
2021-22	Business Statistics course for the M.Bus.Adm. in Corporate Governance and Business Administration, University of Verona.
2021-22	Statistics course for the M.Sc. in Law for Technologies and Sustainable Innovation, University of Verona.
2015	Principal stratification in causal inference training session, LISER Luxembourg Institute of Socio-Economic Research.
2004-05	Categorical data analysis course for the M.Sc. in Economics, University of Pisa.
2004-05	Panel data analysis course for the M.Sc. in Economics, University of Pisa.
2002	Statistics postgraduate course for the training program Datamining jointly offered by the University of Pisa, Regione Toscana, and the European Union.
2001-02	Statistics course for the B.Sc. in Business Economics and Administration University of Pisa.
2000-01	Mathematics, statistics and econometrics course for the Ph.D. program in Economics European University Institute, Florence, Italy.

TRAINING PROGRAM

2023-25 Percorso formativo biennale sull'innovazione della didattica
(Two-Year Advanced Training Program in Teaching Innovation)
Sapienza Univ. of Rome.
Successfully completed and recognized as a Sapienza Expert Professor
for the development and implementation of highly innovative teaching practices.

VISITING

2014-15 Visiting Scholar (six weeks)
LISER Luxembourg Institute of Socio-Economic Research.

2013-14 Visiting Scholar (six months)
Dept of Statistical Science, Duke University, December to May.

1999 Visiting Ph.D. Student (four months)
Dept of Economics, University of California at Los Angeles,
hosted by Prof. Guido Imbens (Nobel Prize laureate in Economics, 2021),
April to July, and November.

MEMBERSHIPS

2019-present Global Labor Organization (GLO) Fellow

2002-present Italian Statistical Society