

brief CURRICULUM VITAE ET STUDIORUM

Bernardo Maggi

(December 2025)

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Current Position:

- Full Professor in Economic Statistics, Department of Statistical Sciences, 2021.
- Department of Statistical Sciences, Faculty of Engineering of Information, Informatics and Statistics, Sapienza University of Rome. Teacher of “Economic Statistics” and “Panel Data Modeling”.

Appointments:

- Economic and Financial Advisor, Technical Committee for Public Expenditure and Public Debt Office, Ministry of Economic and Finance, research projects on: public expenditure, public debt dynamics, government budget and economic cycle, optimal debt issuance policy, public debt liquidity premium, 1996-1999, 2002-2008.
- Responsible of the econometric model of economic growth and innovation, College of Europe, Bruges (BE), 2001-2004 Fifth framework program (UE), 2006 DG Information Society (UE).
- Visiting Professor, Cornell, Ithaca, N.Y., USA., May 2011, UTS University, Sydney, Australia, July 2012.

Affiliations:

- Member of “Società Italiana di Statistica”, 2002-

Research interests:

Continuous Time Econometrics Methods, discrete time Econometrics (VAR, SVAR, Time Series Analysis, Panel data Analysis); Optimal Control in Economics and Economic Dynamics (Currency Crises, Macro-Finance, Growth); Analysis of Risk, Banking Systems, Financial Crises, Finance; Productivity Analysis, Efficiency and Effectiveness, Analysis of Poverty; National Accounting.

Software:

Matlab, R, WYSEA (C.Wymer Programs), C, C++, Fortran, SAS, SPSS, Stata, Gretl, E-views.

Referring Activity

Economic Modelling, Studies in Nonlinear Dynamics & Econometrics, Review of Financial Economics, Operational Research, Structural Change and Economic Dynamics, Emerging Markets Finance and Trade, Journal of Business Economics and Management, Spatial Statistics, International Economic Journal, Economics of Innovations and new Technology, Technology in Society, European Journal of Operational Research, Review of Spatial Economics, Computational Management Science.

PUBLICATIONS (SELECTED FROM 2009):**Articles and book Chapters**

1. (2009), *A continuous time model of European growth, integration and technology diffusion: the role of distance*, Economic Modelling, n. 26, pp 631-640. ISBN-ISSN: 0264-9993, with Pier Carlo Padoan, Paolo Guerrieri
2. (2011), *The macrodynamics of financial fragility within a hard peg arrangement*, Economic Modelling, n. 28, pp 2164-2173. ISBN-ISSN: 0264-9993, with , Eleonora Cavallaro, Marcella Mulino.
3. (2011), *Modelling non-performing loans probability in the commercial banking system: efficiency and effectiveness related to credit risk in Italy*, Empirical Economics, n. 2, pp 269-291, October. ISBN-ISSN: 0377-7332, with Marco Guida.
4. (2012), *The macrodynamics of external overborrowing and systemic instability in a small open economy*, Studies in Nonlinear Dynamics and Econometrics, n°2 Vol. 6. ISBN-ISSN: 1081-1826, with Eleonora Cavallaro, Marcella Mulino.
5. (2013), *A multi-country nonlinear dynamical model for the study of European growth based on technology and business services*, Structural Changes and Economic Dynamics, n. 25, pp 173-187. ISBN-ISSN: 0954-349X, with Daniel Muro.
6. (2013) *The role of business services for innovation, internationalization and structural change*, Structural Changes and Economic Dynamics, n. 25, ISBN-ISSN: 0954-349X, with Castellani D, Evangelista R., Meliciani, V.
7. (2014), *Amministrazione del fabbisogno e del debito pubblico nella fase pre-euro, quali riflessioni oggi?*, Rivista di Scienza dell'Amministrazione, n°1, Ed. Franco Angeli,

ISSN 0391-190X.

8. (2015), *A Dynamical Model of Technology Diffusion and Business Services for the Study of the European Countries Growth and Stability*, Pyka, A., Foster, J., (eds.), “The Evolution of Economic and Innovation Systems, Economic Complexity and Evolution”, Springer Verlag, pp. 551-577. DOI 10.1007/978-3-319-13299-0_21, with Daniel Muro.
9. (2016), *State of confidence, overborrowing and macroeconomic stabilization in out-of-equilibrium dynamics*, Economic Modelling, n. 59, pp. 210-223, ISBN-ISSN: 0264-9993, with Eleonora Cavallaro.
10. (2017), *Debt-liquidity shock risk: intertemporal effects and probability measures*, The Journal of Risk, n. 3 Vol. 19., pp. 1-24, ISSN: 1465-1211.
11. (2017), *A Technology-Based Countries-Interaction Dynamic Model for the Study of European Growth and Stability: Were There the Conditions for Convergence?*, Technological Forecasting and Social Change, ISSN: 0040-1625, n. 125, pp. 275–288.
12. (2018), *Measuring (in a time of crisis) the impact of broadband connections on economic growth: an OECD panel analysis*, Applied Economics, n. 50, pp. 838-854, ISBN-ISSN: 0003-6846, with Angelo Castaldo and Alessandro Fiorini.
13. (2019) *ICT Stochastic Externalities, Technology Innovation and Business Services: Is There an Evidence of Missed Opportunity Growth?* n. 3 Vol 28, pp. 265-278, Economics of Innovations and New Technology.
14. (2021) *Length of trials in the Italian Judicial System: An Efficiency Analysis by Macro-Area*, Justice System Journal, n. 1, Vol. 42, pp. 78-105, with Elisa Fusco and Martina Laurenzi.
15. (2022) *Computing Nonperforming Loan Prices in Banking Efficiency Analysis*, Computational Management Science, n. 19, pp. 1-23, with Elisa Fusco.
16. (2022) *Alternative indicators for the evaluation of renewables in Europe: an efficiency approach*, Renewable Energy, n. 190, pp. 48-65, with Elisa Fusco and Livia Rizzuto.
17. (2022) *Public debt management and Maastricht Treaty: an empirical analysis of deficit smoothing for Italy*, with Cristina Conflitti, in *Inequality, welfare policies and macroeconomic sustainability of public finances*, published by Mc Graw Hill, edited by Maria Alessandra Antonelli.
18. (2022) *L'economia sommersa: misurazione, determinanti e implicazioni del fenomeno*, with Cecilia Morvillo and Giovanna Jona Lasinio Note Tematiche MEF, Ministero dell'Economia e delle Finanze, Dipartimento del Tesoro (Gennaio).
19. (2023) *Eurosystem stability: A stochastic dynamic optimization approach to public debt*. n. 90 101733, Socio-Economic Planning Sciences (online version).

20. (2024) *Sustainability of Euro-system along with the Stability and Growth Pact*, Rapporto Tecnico DSS n. 5, ISSN 2279-798X (online version).
21. (2025) *Assessing the Effect of Uncertainty in Policy Decisions on the Sustainability of the Stability and Growth Pact: a Functional Analysis Approach*, International Economics, forthcoming.

Books

(2008), *Econometric Modeling Perspectives*, Nova Science Publishers N.Y., ISBN-ISSN: 978-1-60692-157-9, with M. Bee, R. Gabriele, G. Espa, G. Piras.