

brief CURRICULUM VITAE ET STUDIORUM

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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, Advanced Course” and “Efficiency and Productivity Analysis”. Master Degree: “Statistical, Demographical and Economic Sciences”, “Statistical and Decisional Sciences”, “Data Science”.

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-

SEMINAR AND CONFERENCES (SELECTED FROM 2005):

- Discussant del paper *Determinants of The Italian Public Deficits before and after Maastricht*, discussant, Le Riforme Istituzionali in Italia: Un’analisi economica. University of Roma Tre, 2005.

- Monitoring Italy Conference, "Productivity, Growth & Competitiveness", ISAE, Rome, *Technology diffusion, services, and endogenous growth in Europe. Is the Lisbon Strategy useful*, June 2005.
- *Evaluation Models and Tools for Assessment of Innovation and Sustainable Development at the EU level*, European Commission Workshop with the DG Information Society, 2006.
- *Economic growth and technological integration: the role of the distance*, International Workshop on: Spatial Econometrics and Statistics, Rome May 2006.
- *The macrodynamics of external debt and financial fragility in a currency board: the case of Argentina*, "Finance-led Capitalism? Macroeconomic Effects of Changes in the Financial Sector" 11th Workshop of the Research Network Macroeconomic Policies, October, 2007, Berlin.
- *An analysis of the Italian Government debt liquidity: an estimation of the liquidity premium*, "La liquidità del mercato secondario all'ingrosso dei titoli di Stato Italiani: recenti tendenze prima e dopo la crisi dei sub-prime", Dipartimento del Tesoro - Ministero dell'Economia e delle Finanze, Direzione del Debito Pubblico, Roma, 2008.
- Discussant del paper *The differential impact of privately and publicly funded R&D on R&D investment and innovation: the Italian case*, Scuola di Dottorato in Economia - Doctoral School of Economics, Alumni Workshop 2009, 2009, Faculty of Statistical Sciences.
- *Going through the macro-dynamics of financial fragility of a currency board: a re-visitation of the Argentina's experience*, *Advances in International Economics and Economic Dynamics: A Conference in Honor of Giancarlo Gandolfo* Rome 20-21 September 2010.
- Discussant of the *Economic Dynamics* session, *Advances in International Economics and Economic Dynamics: A Conference in Honor of Giancarlo Gandolfo* Rome 20- 21 September 2010.
- Organizer of the International Conference, "*The role of business Services for innovation, internationalization and growth*" University of Rome La Sapienza 2-3 December 2010.
- *A multi-country nonlinear dynamical model for the study of European growth based on technology and business services*, Cornell University, Meeting in Regional Sciences, Planning and Public Policy, Maggio 2011.

- *A dynamical model of technology diffusion and business services for the study of the European countries growth and stability*, Escuela Superior de Economía, Instituto Politécnico Nacional (IPN), Mexico Mexico City, 4-TH WEEK ON GROWTH, TRADE AND ECONOMIC DEVELOPMENT: THEORY AND EVIDENCE, MEXICO CITY, Settembre 2011.
- Organizer of the International Meeting *A Model of Growth and Technology in a an Economy based on the development of Business Services: Advancements and New Perspectives*. University of Rome La Sapienza 19-September-2011
- *A dynamical model of technology diffusion and business services for the study of the European countries growth and stability*, 14-th ISS Conference, Brisbane, Australia, 2th-5th July 2012.
- *A dynamic countries-interaction model based on technology for the study of European growth and stability*, UTS University, Sydney, Australia, July 2012, 12-th July 2012.
- *State of Confidence, Overborrowing and Macroeconomic Stabilization in Out-of-Equilibrium Dynamics*, INFER International Conference, 28-31May 2014, Pescara (presented by Eleonora Cavallaro)
- *Measuring (in a time of crisis) the impact of broadband connections on economic growth: an OECD panel analysis*, INFER 17th Annual Conference International Network for Economic Research, 21-23 May 2015 (with Angelo Castaldo)
- *Intertemporal technology transfer among countries within a growth model*, with Clifford Wymer, University of La Sapienza, Rome, May, 2016
- *Advances in Macro-Economic Dynamics: A Workshop on Theories, Models, and Methods*, June 24th – June 26th 2019 (Invited), Cornell University, Ithaca, NY.

COURSES OFFERED IN INTERNATIONAL PROGRAMS:

Intensive Course of “National Accounts and Economic Statistics”, within the project “AFRICA SUB SAHARIANA – “Rafforzamento al Settore Statistico per AFRISTAT (Observatoire Economique et Statistique d’Afrique Subsaharienne) e EASTC (Eastern Africa Statistical Training Center)”, 02/10/2018-10/062018.

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:

WYSEA (C.Wymer Programs), Matlab, C, C++, Fortran, SAS, SPSS, Stata, 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

Editor Activity

Guest Editor, *Structural Changes and Economic Dynamics*.

PUBLICATIONS (SELECTED FROM 2005):

Articles and book Chapters

1. (2005), *The automatic reaction of the Italian budget balance to fundamentals: an econometric estimate*, Applied Economics, January 2005, n.1 pp. 67-91. ISBN-ISSN: 0003-6846, with Ginebri Sergio, Turco Manuel
2. (2005), *Technology diffusion, services, and endogenous growth in Europe. Is the Lisbon Strategy useful?*, Rivista di Politica Economica N° I-II, 2005. ISBN-ISSN 0035-6468, with Valentina Meliciani, Pier Carlo Padoan, Paolo Guerrieri
3. (2005), *Technology diffusion, services, and endogenous growth in Europe. Is the Lisbon Strategy useful?* in *Capital Accumulation, Productivity and Growth*, Ed. Piga G., Palgrave-Macmillan. ISBN-ISSN: 0-333-71464-4, with Valentina Meliciani, Pier Carlo Padoan, Paolo Guerrieri.
4. (2006), *Does banking consolidation lead to efficiency gains? evidence from large commercial banks in Europe and US*, The Icfai Journal of Bank Management, ICFAI University Press, Vol. V n° 2, pp 7-35. ISBN-ISSN: 0972-6918, with Stefania Rossi

5. (2007), (CHAPTER II) *ICT as a general purpose technology*, in *Modelling ICT as a General Purpose Technology, Evaluation Models and Tools for Assessment of Innovation and Sustainable Development at the EU Level*, Edited by P. Guerrieri and P.C. Padoan, College of Europe, Bruges. Banca dati: *Collegium*, N°35 www.coleurope.eu/publications.htm, with Valentina Meliciani and Annarita Cardoni
6. (2007), (CHAPTER IV), *Technology and performance: a comparative assessment of computable general equilibrium models (CGE)*, in *Modelling ICT as a General Purpose Technology, Evaluation Models and Tools for Assessment of Innovation and Sustainable Development at the EU Level*, Edited by P. Guerrieri and P.C. Padoan, College of Europe, Bruges. Banca dati: *Collegium*, N°35 www.coleurope.eu/publications.htm, with Valentina Meliciani and Matteo Luciani
7. (2007), (CHAPTER VII), *General purpose technology in a structural model*, in *Modelling ICT as a General Purpose Technology, Evaluation Models and Tools for Assessment of Innovation and Sustainable Development at the EU Level*, Edited by P. Guerrieri and P.C. Padoan, College of Europe, Bruges. Banca dati: *Collegium*, N°35 www.coleurope.eu/publications.htm, with Marco Bee, Paolo Guerrieri, Giuseppe Espa, Pier Carlo Padoan
8. (2008), *Assessing Italian Government Bonds Term Structure with CIR model in the aftermath of EMU*, *Applied Financial Economic Letters*, Volume 4, Issue 3, pp. 163 – 170. ISBN-ISSN: 1744-6546, with Fabrizio Infortuna
9. (2008), *Structural models and empirical analysis of technology accumulation and diffusion: a continuous-time econometric approach*, in *New Econometric Modelling Research*, Nova Science Publishers, New York. ISBN-ISSN: 978-1-60021-586-5, with M. Bee, R. Gabriele, G. Espa, G. Piras
10. (2008), *An Overview of the Literature*, (Chapter II) in M. Bee, R. Gabriele, G. Espa e G. Piras (2008), *Econometric Modeling Perspectives*, Nova Science Publishers, New York. ISBN-ISSN: 978-1-60692-157-9
11. (2008), *Models without diffusion*, (Chapter III) in , M. Bee, R. Gabriele, G. Espa e G. Piras (2008), *Econometric Modeling Perspectives*, Nova Science Publishers, New York. ISBN-ISSN: 978-1-60692-157-9
12. (2008), *Technology diffusion and growth: a key trinomial*, (Chapter IV) in , M. Bee, R. Gabriele, G. Espa, G. Piras (2008), *Econometric Modeling Perspectives*, Nova Science Publishers, New York. ISBN-ISSN: 978-1-60692-157-9

13. (2008), *Models With Endogenous Diffusion*, (Chapter VI), in , M. Bee, R. Gabriele, G. Espa e G. Piras (2008), *Econometric Modeling Perspectives*, Nova Science Publishers, New York. ISBN-ISSN: 978-1-60692-157-9
14. (2008), *Econometric estimation*, (Chapter VIII), in , M. Bee, R. Gabriele, G. Espa e G. Piras (2008), *Econometric Modeling Perspectives*, Nova Science Publishers, New York. ISBN-ISSN: 978-1-60692-157-9
15. (2008), *Technology diffusion: the SETI model*, (Chapter XI), in , M. Bee, R. Gabriele, G. Espa e G. Piras (2008), *Econometric Modeling Perspectives*, Nova Science Publishers, New York. ISBN-ISSN: 978-1-60692-157-9
16. (2008), *Towards a dynamic model of growth and technology*, (Chapter IX), in , M. Bee, R. Gabriele, G. Espa e G. Piras (2008), *Econometric Modeling Perspectives*, Nova Science Publishers, New York. ISBN-ISSN: 978-1-60692-157-9, with M. Bee
17. (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
18. (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.
19. (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.
20. (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.
21. (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.
22. (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.
23. (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.

24. (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.
25. (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.
26. (2017), *Debt-liquidity shock risk: intertemporal effects and probability measures*, The Journal of Risk, n. 3 Vol. 19., pp. 1-24, ISSN: 1465-1211.
27. (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.
28. (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.
29. (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.
30. (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.
31. (2022) *Computing Nonperforming Loan Prices in Banking Efficiency Analysis*, Computational Management Science, n. 19, pp. 1-23, with Elisa Fusco.
32. (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.
33. (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.
34. (2023) *Eurosystem stability: A stochastic dynamic optimization approach to public debt*. n. 90 101733, Socio-Economic Planning Sciences (online version)
35. (2024) *Sustainability of Euro-system along with the Stability and Growth Pact*, Rapporto Tecnico DSS n. 5, ISSN 2279-798X (online version).

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.