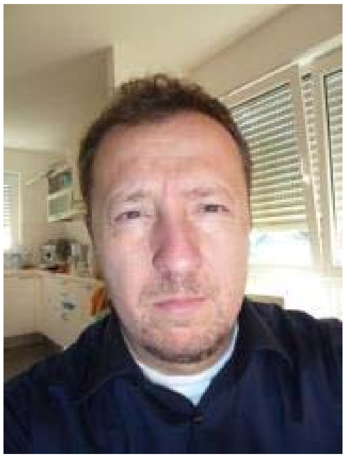
GIANNI AMISANO'S CV (January 2012)



Birth date: Alessandria, Italy, 29th June 1963.
Marital status: Married (for the time being) to Anne Patricia McNamara.
Father of Sean Matteo (born on the 11th of July 2001) and Chiara Aislinn Sofia (born on the 10th of September 2002).
Home address: 17, Auf der Mammolshöhe, D-61462, Königstein im Taunus, Germany.
Tel. +49 6173 9959870, +49 162 9008193. amisano@eco.unibs.it, gianni.amisano@ecb.europa.int
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Current occupation: Senior Economist, DG- Research/Monetary Policy Research, European Central Bank

Work address: DG-Research, European Central Bank, Kaiserstrasse 29, Frankfurt D-60311 Germany; phone +49 69 1344 7934

Academic studies and career

March 1988: **B.Sc.** degree in Economics, University of **Pavia**, Italy, (with distinction).
July 1991: **Master** in Economics at the University of **Warwick**, England.
March 1993- January 2000: **Lecturer** in economics, Department of Economics, University of **Brescia** (with tenure since March 1996).
November 1994: **Ph.D.** (dottorato) in economics, University of **Pavia**, Italy. Thesis title: "The Italian Monetary Market: Transmission Mechanisms and the rational Expectation Hypothesis in the Term Structure ". Supervisor: professor Carlo Giannini.
December 1995: **Ph.D.** in economics, University of **Warwick**. Thesis title: "Bayesian inference on non-stationary data". Supervisor: professor K.F. Wallis.
August-December 1996: **visiting** fellow at the Department of Economics, University of **Minnesota**.
July-August 1997: **visiting** fellow at the Department of Economics, University of **Minnesota**.
February 2000-June 2005: **associate professor** of econometrics, Department of Economics, University of **Brescia.**
June-August 2000: **visiting** fellow, Department of Economics, University of **Iowa**.
June 2001: **visiting** fellow, Tinbergen Institute, **Erasmus University**, Rotterdam, The Netherlands.
March-June 2004: **visiting** professor, Dept. of Economics, **Boston College**.
July-October 2005: **research visitor**, Monetary Policy Research Division; **European Central Bank**, Frankfurt
July 2005-November 2011: **professor** of econometrics, Department of Economics, University of **Brescia**, on leave from 01/01/2007.
June 2006: **visiting** fellow, Department of Economics, **UCLA**.
January 2007- : **senior economist**, Monetary Policy Research, **European Central Bank**.
February-April 2012: **visiting** CenSoC, **University of Technology Sydney**, Australia.

Scholarships and awards

1982-1986: alumnus Collegio **Ghislieri**, Pavia.
1989: **ALEP** B.Sc. dissertation price, University of Pavia.
1990-91: "**Marco Fanno**" scholarship for postgraduate studies, awarded by Mediocredito Centrale.

Teaching activity

1990-1992: Tutorial fellow at the University of Warwick (Quantitative Methods)

1993-2003: Modules of graduate courses of Microeconomics, Macroeconomics, and Econometrics at the Universities of Brescia and Pavia.

1996-1997: Microeconomics (economics 1) for first year undergraduates.

September 1997: Intensive course on BVAR modelling for macroeconomic forecasting organised by the Research Unit of the Bank of Italy (joint with M.Serati).

1998-:Econometrics to third year undergraduates.

1997-1999:Microeconomics to first year undergraduates, Faculty of Law, University of Brescia.

1998-2000: Econometrics at the Master in Economics and International Finance of the Catholic University of Milan.

2000-2001: Econometrics (Econometrics I) at the CORIPE Master in Finance, Turin

2000/2001: Microeconomics (economics 1) for first year undergraduates

2001: Advanced econometrics in the Ph.D. in economics programme, University of Milan.

2002-2007: Financial econometrics to III year undergraduates, University of Brescia

2002-2006: Basic Econometrics and Financial Econometrics at the MMF (Master in Moneta e Finanza), University of Brescia

March 2004: Structural VARs module in the Economics Ph.D. Program, Boston College.

January-February 2006: Introduction to Bayesian Econometrics (joint with N. Polson) in the Ph.D. Programme, Bocconi University, Milan.

April-May 2006: Insurance and pension funds finance, an undergraduate course at the University of Brescia

November-December 2006: Monetary authority, financial markets and interest rates, an undergraduate course at the University of Brescia

April 2008: Course in Bayesian estimation of DSGE models, Institute for Advanced Studies, Vienna.

May 2009: module in applied econometrics, University of Brescia.

June 2009: Course in Bayesian estimation, European Central Bank.

December 2009: Module on estimation of term structure models, Ph.D. Programme, Goethe Universität, Frankfurt.

Spring 2010 and 2011: teaching Bayesian estimation of Markov Switching, State space and DSGE models, European Central Bank, Frankfurt.

May 2010: module in applied econometrics, University of Brescia.

September 2011: teaching Bayesian Estimation of DSGE models at the Ministry of Finance, Government of Poland, Warsaw.

Main research interests

Bayesian inferential techniques. Financial time series models. Structural VAR models. Mixture models and their applications. Econometric forecasting. Time varying parameter models. Panel data. Estimation of DSGE models.

Referee activity

Austrian Ministry of Education, Canadian Ministry of Education, Computational Statistics and Data Analysis, Econometrica, Econometric Reviews, Econometric Theory, ECB working paper series, Economic Inquiry, Economics Letters, European Economic Review, European Journal of Finance, International Economic Review, International Journal of Central Banking, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Applied Statistics, Journal of Business and Economic Statistics, Journal of Computational Statistics and Data Analysis, Journal of Econometrics, Journal of Economics, Journal of Economics and Statistics, Journal of Economic Dynamics and Control, Journal of Financial Econometrics, Journal of Forecasting, Journal of the Italian Statistical Society, Journal of the Royal Statistical Society, Ministero Istruzione Università e Ricerca, Open Economies Review, Oxford Bulletin of Economics and Statistics, Politica Economica, Research in Economics, Review of Economic Dynamics, Review of Economic and Statistics, Review of Economic Studies, Rivista Italiana degli Economisti, Scottish Journal of Political Economy, Statistica, Statistical Methods and Applications.

Other activities

June 1986: IBM internship

August 1988-August 1989: Military service.

1995-1999 Consultant in the construction of forecasting models for various institutions (Banca d' Italia, Credito Italiano, Prometeia, RASFIN).

July 2001-August 2004: changing nappies.

February 2002-February 2003: consultant of the Ministero dell'Economia (Dipartimento delle Politiche di Sviluppo e Coesione), on the construction of leading indicators of regional capital account expenditures.

2005: Consultant, ECB.

Selected conference and seminar presentations

University of Warwick (1991, 1992).
University of Florence (1993. 1997).Catholic University, Milan 1993, 1996, 2001.
University of Brescia, 1994, 1995,1996, 1999, 2000, 2001, 2003,2006, 2008, 2010.
University of Pavia, 1994, 1995,2002.
Winter meeting Econometric Society, Gerzensee,1995, London 2000.
IGIER Colloquia on economic research (1996).
University of Minnesota, 1996.
Bank of Italy, 1996,1997.
CIDE-Bank of Italy Conference on Economic Policy, 1997,1999.
University of Venice-GRETA 1997.
European Central Bank 1999.
European Conference of the Econometric Community, Dublin 2000.
University of Turin, 2001.
Ente Einaudi, Rome, 2001, 2004.
University of Glasgow, 2002.
European Central Bank 2005.
EABCN 2006, Zurich.
CEF 2006, Cyprus
CEF 2007, Montreal
ESEM-EEA 2007 Budapest
EABCN 2007, Zurich.
University of Palermo, 2008.
University of Warwick 2008
Institute for Advanced Studies, Vienna, 2008.
University of Chicago, 2008.
SoFiE Founding conference, NYU, Stern, 2008.
Dublin, Central Bank of Ireland, 2008.
Igier-Bocconi, 2008.
Bank of Norway, 2008.
Society for Nonlinear Dynamics and Econometrics, Atlanta, GA, 2009.
Econometric Society North American Summer meeting, Boston University, 2009.
Bank of England, June 2010.
JEDC Conference, Tokyo, January 2010.
Econometric Society World Conference, Shanghai, June 2010.
Singapore Management University, August 2010.
CFE 2010, UCL, London.
Bayesian Workshop, University of Kyoto, February 2011.
Bank of Japan, February 2011.
Ministry of Economics, Government of Japan, February 2011.
SNDE conference, Washington, March 2011

University of Technology, Sydney, April 2011.
University of Sydney, April 2011.
Banque de France, Invited Seminar, June 2011.
Journal of Forecasting conference, Prague, June 2011.
CEF 2011, San Francisco Fed, June 2011.
University of Pennsylvania, October 2011.
NBER-DSGE workshop held at the Philadelphia Fed, October 2011.
Universitat Pompeu Fabra, Barcelona, October 2011.
Forecasting Workshop, Bank of Canada, November 2011.
ESRI Workshop, Tokyo, February 2012.
University of Technology Sydney, March 2012.
Monash University, March 2012.

Languages

Italian, English, German (basic).

Published work

(A) Refereed publications

1) "Bayesian Analysis of Integration at Different Frequencies in Quarterly Data" *Warwick Economic Research Papers* no.426, **1994**, appeared on ***Giornale degli Economisti e Annali dell'Economia***, July-September 1995, pp. 303-341.
2) "Tecniche BVAR per la costruzione di modelli previsivi mensili e trimestrali", (BVAR techniques for the construction of quarterly and monthly forecasting models, with M. Serati and C. Giannini), ***Temi di Discussione* n. 302, 1997, Banca d'Italia**.
3) "The Transmission Mechanism Among Italian Interest rates" (with M. Cesura, C. Giannini and M. Seghelini), ***Statistica***, LVIII,**1997**.1, pp. 25-50.
4) "Forecasting Cointegrated Series with BVAR models", (with M. Serati), ***Journal of Forecasting***, **1999**, 18, 7, 463-476.
5) "BVAR models and forecasting: a European quarterly model for the EMU-11" (with M. Serati), ***Statistica***, **2002**, LXII, n.1, 51-70.
6) "What goes up sometimes stays up: shocks and institutions as determinants of unemployment persistence " (joint with M. Serati), ***Scottish Journal of Political Economy***, **2003**, 50, 440-470.
7) "Bayesian Inference in Cointegrated Systems", ***Research in Economics***, **2003**, 57, 287-314.
8) "Profit Related Pay in Italy: a microeconometric analysis of the determinants in a sample of manufacturing companies" (joint with A. Del Boca), ***International Journal of Manpower***, **2004**, 5, 463-478.
9) "Comparing density forecasts via weighted likelihood ratio tests" (with R. Giacomini), ***Journal of Business and Economic Statistics***, **2007**, 25,2,177-190.
10) "Euro area inflation persistence in an estimated nonlinear DSGE model" (with O. Tristani), ***Journal of Economic Dynamics and Control***, **2010**, 34, 1837-1858.
11) "Assessing ECB credibility during the first years of the Eurosystem: a Bayesian Empirical Investigation" (with M. Tronzano), ***The Manchester School***, **2010**, 78, 437-459.
12) "Comparing and evaluating Bayesian predictive distributions of asset returns" (with John Geweke), ***International Journal of Forecasting***, **2010**, 26, 216-230.
13) "Hierarchical Markov Normal Mixture Models with Applications to Financial Asset Returns" (with J. Geweke), ***Journal of Applied Econometrics***, **2011, 26, 1-29**.
14) "Optimal prediction pools" (with John Geweke), forthcoming on ***Journal of Econometrics***, **2011**.

15) “Exaxt likelihood computations for nonlinear DSGE models with heteroskedastic innovations” (with O. Tristani), forthcoming on ***Journal of Economic Dynamics and Control***, **2011**.
16) "Entry in pharmaceutical submarkets: a Bayesian panel probit analysis" (with M.L. Giorgetti), forthcoming on ***Journal of Applied Econometrics***, **August 2011**.
17) "Entry in Pharmaceutical submarkets: the role of submarket concentration" (with L. Giorgetti), forthcoming on **Applied Economics**, **September 2011**.
18) “Analysis of variance for Bayesian inference”, (with J. Geweke), forthcoming on ***Econometric Reviews***, **December 2011.**

(B) Refereed working paper series

1) "On the dynamics of equity mutual funds performances: a Bayesian perspective", with Roberto Savona, October 2007, ***ECB Working Papers Series*** no. 831, March 2008.
2) “EMU and the adjustment to asymmetric shocks: the case of Italy” (with N. Giammarioli and L. Stracca), ***ECB Working Papers Series*** no. 1128, 2010.
3) “Money growth and inflation: a regime switching approach” (with G. Fagan), ***ECB Working Papers Series*** no. 1207, 2010.
4) “A DSGE model of the term structure with regime shifts” (with Oreste Tristani), forthcoming on the ***European Central Bank Working Paper Series***, 2011.
5) "Particle Filters for Markov Switching Stochastic Correlation Models" (joint with R. Casarin), forthcoming on the ***European Central Bank Working Paper Series***, 2011.
6) “Analysis of variance for Bayesian inference”, (with J. Geweke), forthcoming on the ***European Central Bank Working Paper Series***, 2011.

(C) Other publications

1. "***Topics in Structural VAR Econometrics***" (with Carlo Giannini), 2nd Edition, February **1997**, Springer, New York.
2. "Structural VAR analysis", "Menu 5 ", "Guided tour #3", "Structural VAR analysis routines"(with M. Seghelini), in R. Mosconi : "***MAximum Likelihood COintegration analysis of Linear Models. The theory and practice of cointegration in RATS***", December **1998**, Cà Foscarina, Venice.
3. "EU-11: un modello previsivo trimestrale", (with C. Giannini, P. Guida, E. Lizzoli, M. Serati, L. Stanca), *Collana* ***Studi del Credito Italiano***, n.8, **1999**.
4. "Le tendenze della domanda e dell'offerta di lavoro" (with C. Trecroci), in E.Marelli, G. Tosini (eds.):***Trasformazioni e tendenze del mercato del lavoro in provincia di Brescia***, Quaderni di Brescia&Impresa, **2002**, 49-80.
5. "Effetti aggregati della tassazione sul mercato del lavoro: un’analisi econometrica (with M. Serati), in E. Bonzani, R.Levaggi, P. Panteghini (eds.)(**2003**):"***Temi di fiscalità internazionale***", Franco Angeli, 59-75.
6. "Unemployment persistence in Italy. An econometric analysis with multivariate time varying parameter models", (with M. Serati), ***Le basi quantitative della politica economica***, CIDE-Bank of Italy Conference, **2003**, 127-169.
7. “***Elementi di econometria***”, Edumond, Mondadori, Milano **2004**.
8. "Alternative Time-Varying Parameter Specifications for Bayesian VAR Models" (with L. Federico), in Mazzoli, M. and F. Arcelli (eds.): ***Atti della Prima Lezione “Mario Arcelli”***, Rubbettino, December **2005**, pp. 13-65.
9. "Aspetti congiunturali e previsioni di lungo periodo”, capitolo 3, in Feliziani D., E. Marelli, M. Regini, M. Samek Ludovici, R. Semenza (eds): ***Trasformazioni e Tendenze del Mercato del Lavoro in Provincia di Varese*** , Franco Angeli, Milano, **2006**, pp. 96-116.
10. “La valutazione econometrica del rischio di default su un campione di imprese bresciane” with Raffaele Miniaci, published in .P. Panteghini and C. Teodori (*eds*.) L'impatto di Basilea II sulle imprese Bresciane, **CCIA di Brescia**, January **2007**.
11. "Particle Filters for Markov Switching Stochastic Correlation Models" (with R. Casarin), ***Proceedings of the SIS 2007 Intermediate Conference "Risk and Prediction"***, Venice, June **2007**, Cleup, Padua, 305-316.
12. “Enhancing monetary analysis” (joint with A. Beyer and M. Lenza), **ECB Research Bulletin 11, 2010**.

13. “A money based early warning signal of risks to price stability” (joint with G. Fagan), in L. Papademos and J. Stark (eds.), ***Enhancing monetary analysis***, European Central Bank, Frankfurt, **2010**.
14. “The euro area sovereign crisis: monitoring spillovers and contagion” (joint with O. Tristani), **ECB Research Bulletin** 14, Autumn **2011**, available at the URL: http://www.ecb.int/pub/pdf/other/researchbulletin14en.pdf.
15. “Prediction with misspecified models” (joint with J. Geweke), forthcoming on ***American Economic Review Papers and Proceedings***, 2012.

Under revision for refereed journals (revise and resubmit)

1. “Money growth and inflation: a regime switching approach” (with G. Fagan), revise and resubmit from *Journal of International Money and Finance*, November 2011.

Submitted work

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Work in progress

1. “Pooling macroeconomic models”, joint with J. Geweke.
2. “Fundamentals and contagion in the euro area sovereign bond markets”, joint with O. Tristani.
3. “Multivariate Early warning Markov Switching models”, with D. Bragoli, R. Colavecchio and G. Fagan.
4. “Large Bayesian time varying VARs”, with D. Giannone and M. Lenza.
5. “Cross checking with Bayesian model combination”, joint with M. Jarocinski.

Unpublished old work

1. "*The Italian Monetary Market: Transmission Mechanisms and the Rational Expectation Hypothesis in the Term Structure*", Ph.D. thesis, University of Pavia, February 1994.
2. "*Bayesian Inference on non-stationary data*", Ph. D. Thesis, Department of economics, University of Warwick, December 1995.
3. "Simulation based filtering for nonlinear DSGE models: problems and solutions", with O. Tristani, presented at CEF conference, Montreal, June 2007.