STEFANO DI COLLI

(Last update: June 2011)

Federcasse
Cooperative Credit Banking Association
Research, Statistics and International Affairs
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PERSONAL INFORMATION

Date of Birth	June 19th 1977
Place of Birth	Ascoli Piceno
Place of Residence	Via Leonida Rech, 00156 Rome
Citizenship	Italian

RESEARCH FIELDS

Primary: Microeconomics of Banking, Econometrics, Monetary Economics
Secondary: Exchange Rate Economics, Macroeconomics

CURRENT POSITION

- Economist, Federcasse, Economic Research Department
- Adjunct Professor in Statistics for Financial Markets, University of Teramo

EDUCATION

Main education

2004 - 2008	Ph.D. in Money, Banking and Finance, University of Rome Tor Vergata
2006 - 2007	Visiting Fellow, ICMA centre, University of Reading (UK)
2003 - 2004	MA in Economics (Quan. Methods), University of Rome Tor Vergata
1997 - 2002	BA (Laurea) *summa cum laude* in Economics, University of Rome Luiss Guido Carli

Minor education (advanced courses)

2011	Bayesian Methods for Empirical Macroeconomics Queen Mary University, London)
2009	Advanced Microeconometrics, CIDE, Bertinoro
2005	Econometrics (VAR and VECM), University of Copenhagen

Minor education (professional courses)

2011	Introduction to R (University of Rome La Sapienza)
2011	Professional course in accounting for banking
2010	Professional course in Project Management

PROFESSIONAL EXPERIENCE

2008 (oct) – present	Economist, Federcasse Research division — Research on Microeconomics of Banking — Econometric modelling of CCBs (Cooperative Credit Banks) balance sheet variables (analysis and forecasting) — Member of the Steering Committee of an international research project (headed by CEPS) on the role of Cooperative Banks in European banking market — Macroeconomic scenario analysis — Macroeconomic reporting
2008 (mar) – 2008 (sep)	Quantitative Consultant (Financial Services), Sia Conseil Italia — Basel II — ALM
2007 (sep) – 2008 (feb)	PhD Intern, Financial Stability Division, Bank of England. — Econometric analysis of the impact of payment system outages on daily interest rates
2002 (feb) – 2003 (jul)	Junior Analyst, Italian Prime Minister Cabinet — Econometric analysis of the e-government effect on the efficiency of public administration

AFFILIATION

2009 -	Member of the Research in Financial Intermediation Society
2009 -	Member of ADEIMF
2008 -	Fellow of EABCN (Euro Area Business Cycle Network)
2006 -	Fellow of ANSET (Research Group of the Italian Statistical Society on Time Series Analysis)
2002 -	Member of University of Rome Luiss Guido Carli Alumni Association

TEACHING

Main teaching experience

2005 - present	Lecturer in Statistics for Financial Markets, University of Teramo
2009 - 2010	Lecturer in Economics (Seminars in Economics course), Master in European Studies, Luiss Guido Carli
2006 - 2007	Lecturer Adjunct Professor in Econometrics, University of Teramo

Minor teaching experience

2008 - present	Teaching Assistant in Macro and Microeconomics (prof. Alberto Petrucci), University of Rome Luiss Guido Carli
2005 - 2007	Teaching Assistant in Econometrics for Financial Markets (prof. Massimo Tivegna), University of Rome Luiss Guido Carli
2005 - 2006	Teaching Assistant in Monetary International Economics (prof. Carlo Santini), University of Rome Luiss Guido Carli
2003 - 2005	Teaching Assistant in Advanced Topics on Econometrics (prof. Massimo Tivegna), University of Rome Luiss Guido Carli

HONORS AND AWARDS

2006 - 2007	Visiting Fellow tuition fee weaver, ICMA centre, University of Reading
2004 - 2007	PhD Scholarship, University of Rome Tor Vergata
2004 - 2006	Outstanding Distinction, "Giorgio Mortara" fellowship, Bank of Italy (2)
2004	Short-listed at the Angelo Costa's prize for the best Italian Final Degree Dissertation in Economics, Rivista di politica Economica
1996	"Eugenio Montale" International Literary Prize, XVI edition

CONFERENCES AND SEMINARS

2010	Euricse Conference, University of Trento
	XVIII International Conference in Banking and Finance, University of Rome Tor Vergata (Rome)
2009	XVII International Conference in Banking and Finance, University of Rome Tor Vergata (Rome)
2007	ICMA Research Seminar (Reading, UK)
2006	Financial Forecasting For Markets, CIBEF Liverpool John Moore University (Aix-en-Provence)
	SER, ANSET National Conference
2005	XIV International Conference in Banking and Finance, University of Rome Tor Vergata (Rome)
2004	XIII International Conference in Banking and Finance, University of Rome Tor Vergata (Rome)

PUBBLICATIONS

Pubblications (working papers)

2011	Di Colli S. and Massimo Tivegna "Pound around the clock. A new methodology for unscheduled news detection",
2011	Di Colli S. and Alessandro Girardi, "Credit crunch and italian banking system during the crisis 2007-2009".
2011	Di Colli S. and J. S. Lopez "Local Italian banks and local economic growth"

Pubblications (in Italian and / or not refereed Journals)

2010	Di Colli S. e J. S. Lopez, "La concorrenza nel sistema bancario italiano, il caso delle Banche di Credito Cooperativo", Cooperazione di Credito n. 202/203.
2006	Di Colli S. and Massimo Tivegna, "Farther away from the random walk. the impact of news on the pound and the euro exchange rates", *SER Conference*.
2005	Di Colli S. "Scheduled and Unscheduled news' effect on the pound exchange rate and on the long-term interest rate", *Economia*, *Società e Istituzioni*, Luiss University Press, n. 2/2

REFERENCES

Dr. Alfonso Dufour
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Professor in Finance
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Prof. Massimo Tivegna
University of Teramo
Professor in Economics
mc1223@mclink.it

Pr. Alberto Petrucci
University of Rome Luiss Guido Carli
Professor in Economics
albpetru@luiss.it

Mr. Juan S. Lopez
Federcasse
Head of Research, Statistics and International Affairs Division
jlopez@federcasse.bcc.it

LANGUAGE SKILLS

English: fluent; French: good

COMPUTER SKILLS

RATS, Eviews, Gretl, OxMetrics (advanced)
Stata (good)
MatLab, R (basic),
Office, Internet (advanced)
Bloomberg (good)

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Stefano Di Colli