Emilio Zanetti Chini

CV updated to: September 1, 2021

Personal Details

Place and Date of Birth: Rome, 21/01/1985
Citizenship: Italian
Affiliation: Sapienza University of Rome
Department in Economics and Law
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Current Position

University of Bergamo, Department of Economics — **09/2021 – to date**
Assistant Professor (Senior) in Econometrics

Previous Positions

Sapienza University of Rome, Department in Economics and Law — **03/2019 – 08/2021**
Assistant Professor (Junior) in Econometrics
Project Title: "*Metodi e modelli per l'analisi econometrica*"
Supervisor: Prof. Paolo Zaffaroni.

University of Pavia, Department in Economics and Management — **11/2016 – 10/2018**
Post-Doctoral Research Fellow.
Project Title: "*Lo studio e lo sviluppo di modelli per l'analisi e la previsione del mercato finanziario*"
Scientific Sector: SECS-P05 (Econometria)
Supervisor: Prof. Carolina Castagnetti.

University of Pavia, Department in Economics and Management — **11/2014 – 10/2016**
Post-Doctoral Research Fellow.
Project Title: "*Analisi del ciclo economico e stima econometrica dei modelli DSGE*"
Scientific Sector: SECS-P01 (Economia Politica) / SECS-P02 (Politica Economica)
Supervisor: Prof. Lorenza Rossi.

Research Interests

Time Series Analysis: Nonlinear modelling, estimation and inference; Dependence models; Forecasting Methods.
Applied Economics: Business Cycle, Empirical Macroeconomics, Empirical Finance, Environmental Economics.

Education

PhD in International Economics, University of Rome "Tor Vergata", Rome, Italy — **2014**
Thesis Title: "*Essays in Nonlinear Time Series Analysis*".
Defense Committee: Prof. Tommaso Proietti, Prof. Alessandra Luati and Prof. Gianna Boero.

MSc in Economics, University of Rome "Tor Vergata", Rome, Italy — **2010**
Thesis Title: "*Does the Purchasing Power Parity hypothesis hold? Evidence from the last decade*".
Advisor: Prof. Tommaso Proietti.

BA in European Economics, University of Rome "Tor Vergata", Rome, Italy — **2008**
Thesis Title: "*Una stima del PIL: Dalle Risorse agli Impieghi*".
Advisor: Prof. Stefano Fenoaltea.

Maturità Classica, Liceo-Ginnasio Statale "*Augusto*", Rome, Italy. — **2004**

Visiting Positions

CREATES, Aarhus University: Visiting PhD Student — **2011 – 2013**
Host: Prof. Niels Haldrup
Local Supervisor: Prof. Timo Teräsvirta

Publications

"*Temporal Disaggregation of Business Dynamics: New Evidence for U.S. Economy*" (with L. Rossi), *Journal of Macroeconomics*, Vol. 69, September 2021

"*Challenges in determining causality: an ongoing critique of Bendavid et al's "Assessing mandatory stay-at-home and business closure effects on the spread of COVID-19"*."(with Besançon, L., Meyerowitz-Katz, G., Fuchs, H. and A. Flahault), *European Journal of Clinical Investigation*, vol. 51, May 2021.

"*Letter to the Editor*", *European Journal of Clinical Investigation*, Vol. 51, June 2021.

"*Global Cities And Local Challenge: Boom and Busts In The London Real Estate Market*"(with A. Canepa and H. Alqaralleh), *Journal of Real Estate Finance & Economics*, 2020.

"*Global Cities and Local Housing Market Cycles*"(joint with Canepa, A. and Alqaralleh, H.), *Journal of Real Estate Finance & Economics*, 2019.

"*Forecasting dynamic asymmetric fluctuations of the U.S. business cycle*", *International Journal of Forecasting*, vol. 34, October – December 2018, pp. 711–732.

"*Dynamic Asymmetries in House Prices Cycles: A Generalized Smooth Transition Approach*"(joint with Alessandra Canepa), Journal of Empirical Finance, vol. 37, June 2016, pp. 91–103.

WORKING PAPERS

"*COVID-19 Pandemic and Stock Market Contagion: A Wavelet-Copula GARCH Approach* "(with A. Canepa and H. Alqaralleh), WP 12/2020, Department of Economics and Statistics "Cognetti De Martiis", University of Turin;

"*Dynamic Asymmetry and Fiscal Policy*", MPRA Working Paper no. 98499, University Library of Munich.

"*Strategic judgment: its game-theoretic foundations,its econometric elicitation* ", Working Papers 190, Sapienza University Rome, Department of Public Economics – previously circulating as "*Forecasters' utility and forecasting coherence*", CREATES Research Papers 2018-01, School of Economics and Management, University of Aarhus (also published as DEM Working paper no. 145, University of Pavia).

PERMANENT PAPERS

"*150 Years of Italian CO_2 Emissions and Economic Growth*"(joint with B. Annicchiarico and A. R. Bennato), CREATES Research Papers 2014-02, School of Economics and Management, University of Aarhus, 2014. Also published as: CEIS Research Paper 320, Tor Vergata University, CEIS.

"*Does purchasing power parity hypothesis hold after 1998?*", MPRA Paper 27225, University Library of Munich, Germany, 2010 - Revised version: "*Updating the PPP puzzle: should we use nonlinear models?*", MPRA Paper 34718, University Library of Munich, Germany, 2011.

WORK-IN-PROGRESS

"*Dynamic Scoring Structures*"

"*Deformed Likelihood Inference for Nonlinear Models*"(tentative title)

"*Unobserved Dynamic Asymmetry*"(tentative title) (jointly with L. Trapani and D. Massacci)

GRANTS, HONORS AND AWARDS

Sapienza University Rome: Grant for Research Project. **2020**
Title: "Criteria for the assessment of distributions in the short and long run"
Grant Total Amount: EUR 3,500.
Role: Component (Supervisor: Prof. Palmisano)

Sapienza University Rome: Grant for workshop organization. **2020**
Title of Workshop: "Workshop On Large Data, Econometrics and Finance (WOLDEF)".
Grant Total Amount: EUR 3,500.

International Institute of Forecasters: *Travel Award Grant* to attend the *34^{th} International Symposium on Forecasting* **2014**

Centro di Ricerca Matematica "Ennio De Giorgi": scholarship to attend the *Summer School of Mathematics for Economics and Social Sciences: Information Theory, Chaos and Ergodicity with Application to Data Analysis* **2013**

	"*James B. Ramsey" Prize* for the top paper in econometrics presented at *21th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics*	**2013**
	LLP/Erasmus: grant for visiting in Abroad Country	**2011 – 2013**
	Italian Ministry for University and Research: scholarship for PhD	**2010 – 2013**

Conference Organization	*Workshop on Large Data, Econometrics and Forecasting (WOLDEF)*, Sapienza University of Rome, Rome, Italy	**2021**
	3rd Workshop on Macro, Banking and Finance, University of Pavia, Pavia, Italy	**2015**

Paper presentations	*ESEM 2021 (Virtual)*, University of Copenhagen, Denmark, August, 23-37.	**2021**
	41th (Virtual) International Symposium on Forecasting, June, 27-30.	**2021**
	7th RCEA Time Series Workshop, June 25-26, 2021, Virtual.	**2021**
	9th Virtual ICEEE 2021, January 21-23, 2021, Cagliari, Italy.	**2020**
	31th $(EC)^2$ Conference (Poster Presentation), December 11-12, 2020, Paris, France	**2020**
	2nd IWEEE, Ca' Foscari University, Venice, Italy	**2020**
	40th (Virtual) International Symposium on Forecasting, Rio de Janeiro, Brazil	**2020**
	First Rome Workshop in Time Series and Financial Econometrics, LUISS University, Rome, Italy	**2019**
	2019 Asian Meeting of the Econometric Society, Xiamen University, Xiamen, China	**2019**
	10th Nordic Econometric Meeting 2019, Stockholm School of Economics, Stockholm, Sweden	**2019**
	Bank of Italy-CEPR-EIEF Conference on Firm Dynamics and Economic Growth (Poster Presentation), Bank of Italy, Rome, Italy	**2018**
	NBP Workshop on Forecasting 2017, Narodowy Bank Polsky, Warsaw, Poland	**2017**
	2nd Annual IAAE Conference, University of Milan Bicocca, Milan, Italy	**2016**
	2nd MACFINROBODS Dissemination Conference, National Bank of Belgium, Bruxelles, Belgium	**2016**
	CFE 2015, Senate House, University of London, UK	**2015**
	ICEEE 2015, Centro Congressi Salernincontra, Salerno, Italy	**2015**
	CFE 2014, Universitá degli Studi di Pisa, Pisa, Italy	**2014**
	34th *International Symposium on Forecasting*, De Doelen Congress Centre, Rotterdam, The Netherlands.	**2014**
	Norges Bank's Internal Research Seminar, Norges Bank, Oslo, Norway.	**2014**
	CREATES Lunch Seminar, Aarhus University, Aarhus, Denmark	**2014**
	CFE 2013, Senate House, University of London, UK	**2013**
	RSS Annual Conference 2013, University of Northumbria, Newcastle, UK	**2013**
	13th European IAEE Conference 2013, Hilton Düsseldorf Hotel, Düsseldorf, Germany	**2013**
	8th BMRC-QASS Conference on Macro and Financial Economics, Brunel University, Uxbridge, UK	**2013**
	21th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, University of Milano-Bicocca, Milan, Italy	**2013**
	CREATES Lunch Seminar, Aarhus University, Aarhus, Denmark	**2013**
	Introduction to Risk Management, ALM and Derivative Prices, Aarhus University - Department in Economics and Business, Aarhus, Denmark	**2013**
	ICEEE-5th, Universitá degli Studi di Genova, Genova, Italy	**2013**
	CFE 2012, Conference and Exhibition Centre "Ciudad de Oviedo", Oviedo, Spain	**2012**
	CREATES Lunch Seminar, Aarhus University, Aarhus, Denmark	**2012**

	CREATES Lunch Seminar, Aarhus University, Aarhus, Denmark	**2011**
	ECTS2011, Villa Modragone, Monte Porzio Catone, Italy	**2011**
	Second Departmental Workshop in Macroeconomics and Financial Economics, Eastern Mediterranean University, Famagusta, Turkish Republic of Northern Cyprus	**2011**
	XIX International ÓTor VergataÓ Conference on Money banking and Finance, University of Rome "Tor Vergata", Rome, Italy	**2010**
	Workshop in International Economics, University of Rome "Tor Vergata", Rome, Italy	**2010**
Invited Presentations	*Dynamic Forecast Evaluation and Selection in Macroeconomics and Finance*, Department of Economics and Related Sciences, University of York, York, UK	**2017**
	CFE 2016 (Invited Session), University of Seville, Seville, Spain	**2016**
Discussant	*Forecasting in Finance and Macroeconomics*, Free University of Bozen, Bozen, Italy Paper title: *Bootstrapping DSGE Models* (by Angelini, G., Cavaliere, G., and Fanelli, L.)	**2016**
Further Education	*Euro Area Business Cycle Network Training School: Recent Developments in Forecasting* (Teachers: Graham Elliott and Allan Timmermann, online), Bank of Italy, Rome.	**2021**
	EC^2 Confernece: Big Data Econometrics with Applications, Bank of Italy, Rome, Italy	**2018**
	SIDE Summer School 2017: High Dimentional Econometrics, SADiBa (Bank of Italy), Perugia, Italy	**2017**
	Identification Analysis and Global Sensitivity Analysis for Macroeconomic Models, Catholic University of Holy Heart, Milan, Italy	**2015**
	Aarhus Quant Factory 2014, Aarhus University - Department in Economics and Business, Aarhus, Denmark	**2014**
	Simulation Based Bayesian Econometric Inference for Forecasting and Decision Analysis: Introduction and Recent Developments, Senate House, University of London, UK	***2013***
	Achieving Accuracy and Correctness in Parametric Frequentist Inference, Senate House, University of London, UK	**2013**
	Summer School of Mathematics for Economics and Social Sciences: Information Theory, Chaos and Ergodicity with Application to Data Analysis, Conservatorio di Santa Chiara, San Miniato, Italy	**2013**
	Functional data analysis, Salón cultural CajAstur, Oviedo, Spain	**2012**
	Dynamic models for volatility and heavy tails, Salón cultural CajAstur, Oviedo, Spain	**2012**
	CREATES Annual Meeting 2012, Sandbjerg Manor, Denmark	**2012**
	Nonlinear Time Series Econometrics - Conference in honor of Timo Teräsvirta, Hotel Ebeltoft Strand, Ebeltoft, Denmark	**2012**
	Advanced Programming in Quantitative Economics, Aarhus University, Denmark	**2011**
	5^{th} *Advanced Summer School in Economics and Econometrics*, Department of Economics, University of Crete, Rethymno - Greece	**2010**
	Summer School in Econometrics 2009: Econometrics Methodology and Macroeconomic Applications, Department of Economics, University of Copenhagen, Copenhagen, Denmark	**2009**
	First Macroeconomic Forecasting Conference, I.S.A.E. (Institute of Economics Analysis Studies), Rome, Italy	**2009**
	Empirical Labour Strategies, University of Rome "Tor Vergata", Rome, Italy	**2009**

TEACHING EXPERIENCE	Lecturer in *Health Econometrics* (MA-level course in English, 72hrs), Corso di Laurea in Health Economics Sapienza University Rome	**Fall 2020**
	Lecturer in *Econometria II* (Undergraduate course in Italian, 24hrs) and *Econometrics* (Graduate course in English, 36hrs) for Prof. Paolo Zaffaroni Sapienza University Rome.	**Spring 2020**
	Lecturer in *Econometrics* (PhD course in English, 30hrs), PhD in Economics, Sapienza University Rome.	**Winter 2019-20**
	Lecturer in *Economia Monetaria e dei Mercati Finanziari* for Prof. Alessandro Flamini, University of Pavia (undergraduate course in Italian)	**2015**
	T.A. in *Statistica per le Applicazioni Economiche* for Prof. Marianna Brunetti, University of Rome "Tor Vergata"(undergraduate course in Italian).	**2014**

REFEREEING ACTIVITY — Eastern Economic Journal, Eastern European Economics, Journal of Business Cycle Research, Econometric Reviews, Empirical Economics, Department of Economics and Law Working Paper Series (Sapienza University Rome), International Journal of Forecasting.

MEMBERSHIPS — International Institute of Forecasters, International Association of Applied Econometrics, Econometric Society, CFEnetwork, Società Italiana di Econometria, EABCN.

COMPUTER SKILLS — Matlab (expert user), RATS (expert user), Stata (expert user), Ox (good), R (good), LaTeX(expert user)

LANGUAGE SKILLS — Italian (native), English (fluent), French (basic knowledge)