

Mario DI SERIO

Economist | Econometrician | Data Analyst

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📍 Viale Kennedy n.2, Siano, 84088 📅 Date of birth: 26th November 1988 | Nationality: Italian



📁 ACADEMIC POSITIONS

01/2020 - Now **RESEARCH FELLOW, University of Salerno, Italy**

Research Projects:

- Assessing the size of the Government Spending Multiplier: An empirical investigation on the Euro Area countries.
- Estimating fiscal multipliers in a nonlinear world: An empirical investigation at different levels of government

10/2022 - **VISITING RESEARCHER, Vienna University of Technology, Vienna, Austria (planned)**

11/2019 - 04/2020 **RESEARCH FELLOW, University of Salerno and IFEL Campania, Italy**

Development and management of econometric models aimed at predicting the impact of changes in specific public aggregates (e.g. European Development Funds) on the GDP of the Italian regions.

08/2016 - 02/2017 **VISITING RESEARCHER, Bayes Business School, London, United Kingdom**

📁 PROFESSIONAL EXPERIENCES

01/2021 - Now **CONSULTANT, Cohesion Policies Department of the Presidency of the Italian Council of Ministers, Rome, Italy**

Activities:

- data coding, data entry, transcribing, data analysis
- identify suitable techniques for the collection and analysis of data
- support to the editorial team

12/2017 - 06/2021 **CONSULTANT, State General Accounting Department, Ministry of Economy and Finance, Rome, Italy**






Activities:

- development and management of specific forecast econometric models
- management of the inspectorate procedures
- re-engineering and optimization of processes

📁 TEACHING EXPERIENCE

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| 2022 | Lecturer, <i>Macroeconomics</i> , 60 hours, University of Salerno, Italy |
| 2021 | Lecturer, <i>Macroeconomics</i> , 60 hours, University of Salerno, Italy |
| 2019 | Teaching Assistant, <i>Macroeconomics</i> , 20 hours, University of Salerno, Italy |
| 2018 | Teaching Assistant, <i>Political economy</i> , 35 hours, University of Salerno, Italy |
| 2017 | Teaching Assistant, <i>Microeconomics</i> , 95 hours, University of Salerno, Italy |
| 2016 | Teaching Assistant, <i>Microeconomics</i> , 100 hours, University of Salerno, Italy |
| 2016 | Teaching Assistant, <i>Macroeconomics</i> , 30 hours, University of Salerno, Italy |

PUBLICATIONS

- REGIONAL MULTIPLIERS ACROSS THE ITALIAN REGIONS** 2022
Journal of Regional Science, Volume 62, Issue 4, p. 1179-1205, September 2022
with S.Destefanis, M.Fragetta
 <https://doi.org/10.1111/jors.12592>
- BUILDING BACK BETTER: HOW BIG ARE GREEN SPENDING MULTIPLIERS?** 2022
Ecological Economics, Volume 193, 107305, March 2022
with N.Batini, M.Fragetta, G.Melina, A.Waldron
 <https://doi.org/10.1016/j.ecolecon.2021.107305>
- THE IMPACT OF R-G ON EURO-AREA GOVERNMENT SPENDING MULTIPLIERS** 2021
Journal of International Money and Finance, Volume 119, p. 1-15, December 2021
with M.Fragetta, G.Melina.
 <https://doi.org/10.1016/j.jimonfin.2021.102493>
- THE GOVERNMENT SPENDING MULTIPLIER AT THE ZERO LOWER BOUND: EVIDENCE FROM THE UNITED STATES** 2020
Oxford Bulletin of Economics and Statistics, Volume 82, Issue 6, December 2020
with M. Fragetta, E. Gasteiger.
 <https://doi.org/10.1111/obes.12382>
- THE EURO-AREA GOVERNMENT SPENDING MULTIPLIER AT THE EFFECTIVE LOWER BOUND** 2020
European Economic Review, Volume 127, August 2020
with A. Amendola, M. Fragetta, G. Melina.
 <https://doi.org/10.1016/j.eurocorev.2020.103480>

EDUCATION

- 12/2014 - 06/2018 **PH.D. IN ECONOMICS**, University of Salerno, Italy
 > Grade: excellent/excellent
 > Main topics studied:
 > study and analysis of econometric models for time series and panel data
 > analysis and estimation of the economic impacts of the implementation of fiscal policies
 > Ph.D. thesis title: Empirical Applications of the Interacted Panel VAR Model
  <http://dx.doi.org/10.14273/unisa-1373>
- 09/2013 - 07/2014 **MASTER IN ECONOMICS AND FINANCE**, University of Naples “Federico II”, Italy
 > entirely in English
 > Main Subjects: Mathematics for Economics and Finance, Game Theory, Microeconomics, Macroeconomics, Contract Theory, Econometrics, Asset Pricing, Market Microstructure, Derivatives, Corporate finance, Business Analysis and Evaluation, Banking, Corporate Governance
 > Dissertation: Fragility of The European Monetary Union
- 01/2011 - 12/2012 **MASTER IN POLITICAL SCIENCE**, University of Salerno, Italy
 > Specialization in Economics and Political Science
 > Grade: 110/110 with honors
 > Main Subject: Mathematics for Economics, Macroeconomics, Microeconomics, Econometrics, IT Skills, Labor Economics, Economics and Politics of Growth, International Economics, English Language.
 > Dissertation: Development of Financial Markets and Economic Growth.

10/2007 - 12/2010	BACHELOR IN GOVERNMENT AND ADMINISTRATION SCIENCE, University of Salerno, Italy <ul style="list-style-type: none"> ➤ Specialization in Organization of Public and Private Enterprises ➤ Grade: 105/110 ➤ Main Subject: Microeconomics, Macroeconomics, Labor Economics and Human Resources, Business Organization, Business Management, Organization Theory, Statistics, English Language, IT Skills. ➤ Dissertation: The Politics of the European Central Bank.
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TRAINING COURSES

2022	TRAINING SCHOOL "WHAT'S NEW IN MIXED FREQUENCY DATA (MIDAS)", Euro Area Business Cycle Network Main topics: MIDAS regression and related econometric methods, machine learning MIDAS regression models, high dimensional mixed frequency panel data regression models, mixed frequency VARs and mixed frequency factor models, parameter time variation in mixed frequency models.
2021	TRAINING SCHOOL ON EVALUATION OF THE IMPACT OF PUBLIC POLICIES, Rossi-Doria Center Main topics: Matching techniques, Regression Discontinuity Design, Difference in Differences, Synthetic Control, Machine Learning and Evaluation.
2020	AUTUMN SCHOOL IN SPATIAL ANALYSIS AND POLICY EVALUATION, ENI Enrico Mattei Foundation Main topics: spatial dependence, spatial heterogeneity, parametric spatial autoregressive models, semi-parametric spatial autoregressive models, counterfactual evaluations, propensity score for panel data.
2020	TRAINING SCHOOL ON FISCAL POLICY, Euro Area Business Cycle Network Empirical analysis of fiscal policies: the identification problem, empirical evidence on the effects of fiscal policies, fiscal foresight. Theoretical analysis of fiscal policies: public consumption, public investment and taxes in neoclassical and neo-Keynesians models, fiscal policies during economic crises.
2019	BAYESIAN METHODS IN ECONOMICS AND FINANCE, Italian Econometric Association Main topics: Fundamentals of Bayesian Statistics, Bayesian computation, Bayesian methods for regression models, Bayesian VAR models.
2016	ECONOMETRICS (PH.D. PROGRAMME COURSE), Bayes Business School, London, United Kingdom Main topics: regression analysis: theory and estimation; estimating and evaluating financial time series; stationary and nonstationary time series; autoregressive conditional heteroskedasticity models; principal components analysis, panel data and factor analysis in economics and finance; topics in high frequency econometrics.
2016	SUMMER SCHOOL IN DEVELOPMENT ECONOMICS, University of Verona, Italy Study of the most empirical and theoretical methods for research into economic development.
2015	SUMMER SCHOOL ON DSGE MODELLING, University of Surrey, Guildford, United Kingdom Construction and Bayesian estimation of DSGE macroeconomic models in Dynare and their use for optimal policy analysis.
2015	SUMMER SCHOOL IN APPLIED MACROECONOMICS, University of Salento, Italy Main topics: VAR analysis (Estimation, Impulse-Responses, Forecast Error Decomposition, Bootstrapping Confidence Intervals), State-Space Models, Kalman Filter, Time-varying VARs.

2015	SUMMER SCHOOL INTRODUCTORY ECONOMETRICS AND TIME SERIES, Italian Econometric Association Main topics: asymptotic theory, Likelihood, generalized least squares (GLS), feasible GLS, Simultaneous equations model, Identification: rank and order condition, Estimation: instrumental variables, 2SLS, 3SLS, maximum likelihood. Classical tests: Wald, Likelihood Ratio, Lagrange Multipliers. Linear models for time series (AR/MA): Box-Jenkins approach, identification, estimation, forecast. Non-linear models for estimating and forecasting volatility: ARCH and GARCH. Non-stationarity: definitions and tests, spurious regression, cointegration and common trends, single equation approach (Engle and Granger), approach of Johansen. Applications: estimation of volatility on equities, GARCH estimation of Value at Risk, interest rates, behaviour of some national accounting time series.
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COMPUTER SKILLS

Statistical and Econometric Analysis Software	excellent knowledge: Matlab, Stata, R, Python. good knowledge: SAS, Eviews, Gretl.
Productivity Software	excellent knowledge: Microsoft Windows, Microsoft Office Word, Excel, Powerpoint, Access, OneNote, Outlook, Power BI, Adobe Acrobat Pro DC, OpenOffice, LibreOffice, Latex, LyX. good knowledge: Linux Ubuntu and Mint.
Database Knowledge	Bloomberg, Thomson Reuters/Refinitiv, S&P Global, Fred, Eurostat.

LANGUAGES

Italian	Mother tongue
English	Fluent. B2 Certificate "First Certificate in English" issued by "University of Cambridge ESOL Examinations" in March 2013, Reference Number: 133IT1120036.

CONFERENCES AND WORKSHOPS PRESENTATIONS

2ND SAILING THE MACRO WORKSHOP presenter of the paper "The Euro Area Government Spending Multiplier in Demand- and Supply-Driven Recessions"	2022
4TH INTERNATIONAL CONFERENCE ON EUROPEAN STUDIES University of Milano-Bicocca, Italy presenter of the paper "The Euro Area Government Spending Multiplier in Demand- and Supply-Driven Recessions"	2022
THE 62ND ANNUAL CONFERENCE OF THE ITALIAN ECONOMIC ASSOCIATION presenter of the paper "Building Back Better: How Big Are Green Spending Multipliers?"	2021
THE 61ST ANNUAL CONFERENCE OF THE ITALIAN ECONOMIC ASSOCIATION presenter of the paper "Government expenditures and GDP - A subnational analysis for Italy"	2020
1ST CEFES CONFERENCE ON EUROPEAN STUDIES University of Milano-Bicocca, Italy presenter of the paper "The Euro-Area Government Spending Multiplier at the Effective Lower Bound"	2019
5TH SIDE-IEA WORKSHOP FOR PHD STUDENTS IN ECONOMETRICS AND EMPIRICAL ECONOMICS (WEEE) presenter of the paper "The Government Spending at the Zero Lower Bound: Evidence from the United States"	2017