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Curriculum Vitae of Giuseppe Cavaliere

CONTACT INFORMATION

University of Bologna
Department of Economics
Piazza Scaravilli 2, I-40126 Bologna, Italy.

Phone: +39 051 2098489
Mobile +39 329 5627101
email: giuseppe.cavaliere@unibo.it

University of Exeter Business School
Department of Economics
Reed Hall, Streatham Dr, Exeter EX4 4QR, UK

Phone: +44 (0) 1392 72
email: G.Cavaliere@exeter.ac.uk

Webpages: https://www.unibo.it/sitoweb/giuseppe.cavaliere/en (institutional);
https://giuseppecavaliere.wixsite.com/giuseppe/ (personal)
https://ideas.repec.org/e/pca195.html (REPEC)

Researcher unique identifiers: ORCID 0000-0002-2856-0005 - Scopus Author ID: 7004370081

PERSONAL INFORMATION

Date of birth: 20 April 1970
Place of birth: Ferrara, Italy

Citizenship: Italian
Languages: Italian, English

EDUCATION

Ph.D. in *Statistics*, University of Bologna, Department of Statistics, 1997
B.S. in *Statistical and Economic Sciences*, University of Bologna, 1993

MAIN FIELDS OF INTEREST

Time Series Econometrics (non-stationarity, structural changes, infinite variance, long memory), Financial Econometrics (volatility models, asset pricing models, financial contagion, risk assessment), Statistical Inference (bootstrap methods, asymptotic theory); Empirical Macroeconomics (consumption dynamics, risk sharing, exchange rate dynamics, DSGE models).

EMPLOYMENT

2018-present	Full Professor of Econometrics, Dept. of Economics, University of Bologna
2019-present	Distinguished Research Professor of Economics, Dept. of Economics, Exeter Business School
2006-2017	Full Professor of Econometrics, Dept. of Statistical Sciences, University of Bologna
2005-2006	Associate Professor of Econometrics, Faculty of Statistical Sciences, University of Bologna
1998-2004	Assistant Professor of Econometrics, Faculty of Statistical sciences, University of Bologna
1997	Assistant Professor of Financial Econometrics, University of Copenhagen

VISITING POSITIONS

2020	School of Economics, University of Sydney
2011-2018	John Weatherall Distinguished Visiting Scholar, Queen's University
2018-2019	Dept. of Economics, University of Melbourne
2016	Dept. of Economics, University of Melbourne
2013-2015	Dept. of Economics, University of Copenhagen
2014	Monash University
2012	Monash University
2010	Dept. of Economics, University of Melbourne
2011	CIREQ Visitor, University of Montreal
2008	Dept. of Economics, University of Aarhus
2006-2007	Institute of Mathematics, University of Copenhagen
2001	Institute of Mathematics, University of Copenhagen

TEACHING

PhD: "Advanced statistics for economists", University of Bologna (2020-); "Bootstrap in Finance", 3rd Klagenfurt-Bielefeld Summer School on Modern Topics in Time Series Analysis (2022); "Topics in time series econometrics", University of Bologna (2018-2019); "Bootstrap and asymptotic inference in time series econometric models", University of Melbourne (2019); "Non-stationary time series and the bootstrap", Bar-Ilan University, Tel Aviv (2016), "Time Series Econometrics", University of Zurich (UZH) (2016); "Topics in time series econometrics", University of Bologna (2009-2016); "Time Series Econometrics", CIdE PhD Course (2010, 2011); "Non-stationary time series analysis", University of Aarhus (2008); "Econometrics", CIdE PhD Course (2006);

Graduate: "Macroeconometrics", University of Bologna (2019-23); "Financial and Time Series Econometrics", University of Bologna (2023-); "Advanced Time Series Econometrics", University of Bologna (2020-23); "Advanced Econometrics", University of Bologna (2005-2022); "Econometrics III", University of Bologna (2019-23); "Econometrics II", University of Bologna (2000-4); "Econometrics of Financial Markets", University of Bologna (2000-4); "Financial Statistics and Econometrics", University of Copenhagen (2001); "Econometrics", University of Bologna (1998-9); "Financial Econometrics", University of Copenhagen (1997)

Undergraduate: "Introduction to Econometric Theory", University of Exeter Business School (2020-), "Econometrics", University of Bologna (2015-2018), "Econometrics of Financial Markets" (2001-2010), University of Bologna; "Forecasting techniques", University of Bologna (2001-2011); "Market forecasting", University of Bologna (2000-5).

AFFILIATIONS/PROFESSIONAL SERVICES

Committees and offices in scientific societies and organizations

SIdE (Italian Econometric Association), President 2018-2019 (Past 2020, Elect and acting 2017)
SIdE (Italian Econometrics Society), Steering Committee (2011-2014)
CIdE (Interdepartmental Centre for Econometrics), Scientific Committee (from 2008)
Member of the nomination committee for the NEF award, National Economics Foundation (Beijing)
Member of ANSET (Working group on Time Series Analysis, Italian Statistical Society), Steering Committee (from 2007)
Founding member of ETSERN (*European Time Series Econometrics Research Network*)
Memberships in scientific societies: SIdE - *Italian Econometric Society*, *Econometric Society*, *Italian Statistical Society*, *Italian Economists Society*.

Editorial boards
Co-editor, *Econometric Theory* (2009-)
Co-editor, *STAT* (2012-2014)
Guest Co-editor, *Journal of Time Series Analysis* (2016), special issue on "Bootstrap methods for dependent data"
Associate editor, *Journal of Econometrics* (2020-)
Associate editor, *Econometrics Journal* (2012-2024)
Associate editor, *Journal of Time Series Analysis* (2013-)
Associate editor, *Journal of Risk and Financial Management* (2018-)
Associate editor, *Annals of Financial Economics* (2018-)
Associate editor, *Quantitative Finance and Economics* (2015-)
Member of the *Econometrics* Advisory Award Board (EAAB) (2018)
Member of the Honorary International Editorial Advisory Board, *Taiwan Journal of Applied Economics* (2017-2019)

Referee for: *Annals of Applied Statistics, Annals of Statistics, Applied Economics, Applied Financial Economics Letters, Bernoulli, Computational Statistics and Data Analysis, Econometric Reviews, Econometric Theory, Econometrica, Econometrics, Econometrics Journal, Econometrics and Statistics, Economics Bulletin, Empirical Economics, Energies, European Journal of Finance, International Statistical Review, Journal of the American Statistical Association, Journal of Applied Econometrics, Journal of Banking and Finance, Journal of Business and Economic Statistics, Journal of Cleaner Production*, *Journal of Econometrics, Journal of Empirical Finance, Journal of Financial Econometrics, Journal of the Italian Statistical Society, Journal of International Money and Finance, Journal of Money, Credit and Banking, Journal of Multivariate Analysis, Journal of Official Statistics, Journal of the Royal Statistical Society A, Journal of the Royal Statistical Society B, Journal of Time Series Analysis, Journal of Time Series Econometrics, Manchester School, Metroeconomica, Metron, Oxford Bulletin of Economics and Statistics, Quantitative Economics, Quantitative Finance and Economics, Regional Studies, Scandinavian Journal of Statistics, Statistica, Statistics, Statistical Inference for Stochastic Processes, Statistical Methods and Applications, Statistical Papers, Statistics and Probability Letters, Studies in Nonlinear Dynamics and Econometrics;* Cambridge University Press, John Wiley & Sons.

External Reviewer/Consultant: *Canada Council (Killam Program)* [2014], *Economic and Social Research Council* (UK), MIUR, *Research Grants Council (RGC), Hong Kong*; *Danish Council for Independent Research* (DK); Chartered Association of Business Schools' Academic Journal Guide; Times Higher Education (THE); QS Global Academic Ranking.

University (Research) Evaluation Committees:
VQR 2011-2014, member of the Experts panel (GEV 13)
ASN (National Scientific Qualification), member of the 2018 national commission for Econometrics (13/A)

Hiring/Promotion committees
Italian Universities: Assistant Professor [Ricercatore], University of Bologna (2010); Associate Professor, University of Trento (2014); Full Professor, University of Bologna (2014); Associate Professor, University of Verona (2015); Associate Professor, University of Rome "La Sapienza" (2015); Assistant Professor [RTDa], University of Bologna (2015); Full Professor, University of Bologna (2016); Assistant Professor [RTDa], University of Milan "La Cattolica" (2017); Full Professor, University of Pavia (2018); Assistant Professor [RTDa], University of Milan-Bicocca (2018); Associate Professor, University of Pescara (2019); Full Professor, University of Rome "La Sapienza" (2019); Full Professor, University of Verona (2019); Assistant Professor [RTDb], University of Bologna (2019); Associate Professor, University of Palermo (2020); Full Professor, Calabria University (2020); Assistant Professor [RTDa], University of Bologna (2021); Assistant Professor [RTDb], University of Milan-Bicocca (2022); Associate Professor, University of Bologna (2022); Assistant Professor [RTDb], University of Trento (2022)
Boston College (US); Qatar University (Qatar); UZH (Switzerland); U Surrey (UK); York U (CA); Central Bank of Ireland (IRL)

Further institutional activities
Member of the PhD board in Economics, University of Bologna (2018-)
Member of the PhD board in Statistical Sciences, University of Bologna (2006-2017)
Director of Research, Department of Economics, University of Bologna (2018-2021)
Deputy Head, Department of Statistical Sciences, University of Bologna (2015-2017)
Member of the University of Bologna Research Evaluation Committee (VRA) for Economics and Statistics (2022-)
Bononia University Press, scientific committee (2022-)

OVERALL CITATIONS, RECOGNITIONS, AWARDS AND FELLOWSHIPS

RePEc: top 5% of 64925 economists (top 5% over last 10 years), top 3% in Europe.
Scopus: 64 papers with 945 total citations. h-index is 17.
Google Scholar: 114 items with 1980 citations. h-index is 22 (19 from 2016) and i10-index is 42 (30 from 2016).
Journal of Econometrics, Best Associate Editor (2021)
Econometric Reviews, Distinguished Fellow (2018)
Econometric Theory Plura Scripsit Award (2014)
Econometric Theory Multa Scripsit Award (2009)
Ranked as no. 32 (no. 1 among Italian scholars) in "Ranking of individuals by theoretical econometrics publications based on standardized page counts, 2000-2005", and as no. 48 (no. 1 among Italian scholars) in "Ranking of individuals by all econometrics publications based on standardized page counts, 2000-2005". Reference: Baltagi B.H. (2007), Worldwide Econometrics Rankings 1989-2005, *Econometric Theory*, 23, 952-1012.
Distinguished fellow of the *International Engineering and Technology Institute*, Hong Kong.
External fellow of the *Granger Centre for Time Series Econometrics*, host by the School of Economics, University of Nottingham

MAIN RECENT RESEARCH PROJECTS

Italian Ministry of Education, University and Research: National PRIN project "Fin4Green - Finance for a Sustainable, Green and Resilient Society Quantitative approaches for a robust assessment and management of risks related to sustainable investing", 2022-2024 (call 2020), principal investigator of the University of Bologna research unit [national principal investigator: Monica Billio] (€ 221,428€)

Italian Ministry of Education, University and Research: National PRIN project "Hi-Di NET: Econometric Analysis of High Dimensional Models with Network Structures in Macroeconomics and Finance", 2019-2022 (call 2017), principal investigator of the University of Bologna research unit [national principal investigator: Monica Billio] (310,800€)

Danish Independent Research Fund (DFF): Advanced Grant II: "Theory of the Bootstrap in Econometric Models with Time Varying Volatility", 2017-2021 (co-proponent) [principal investigator: Anders Rahbek] (550,000€).

University of Bologna, Almaidea Senior Grant "Bootstrap methods for econometric models with time varying parameters and volatility", 2017-2018 (principal investigator) (20,000€)

Danish Council for Independent Research, Sapere Aude program: "Developing and implementing new bootstrap methods for the econometric analysis of financial and macroeconomic time series data", 2013-2016, co-proponent [principal investigator: Anders Rahbek] (1,500,000€)

Italian Ministry of Education, University and Research: National PRIN project “Multivariate statistical models for risk assessment”, 2013-2015 (call 2010-11), principal investigator of the University of Bologna research unit [principal investigator: Paolo Giudici] (112,000€)

Italian Ministry of Education, University and Research: National PRIN project “Time-varying volatility, persistence and structural breaks in macroeconomic and financial fluctuations: new paradigms for the econometric analysis of time series”, 2009-2010 (call 2007), national principal investigator.

Minister for Science, Technology and Higher Education, Portugal: “New approaches to infinite variance time series modeling”, 2009-2011, co-proponent (principal investigator: Iliyan Georgiev, Universidade Nova de Lisboa).

“Econometric models for the analysis of economic and financial integration in the enlarged European Union”, Italian National PRIN project 2005-2006 (principal investigator: Domenico Sartore, University of Venice).

“Nonlinear multivariate econometric time series analysis with applications to nonlinear cointegration and volatility”, project financed by the Danish Research Council, 2005-2008 (principal investigator: Prof. Anders Rahbek).

MAIN CONFERENCE ORGANIZING

10th Italian Congress of Econometrics and Empirical Economics, Program Committee (2023)
3rd “High Voltage Econometrics Workshop”, Program Committee (2021)
“The Future of Forecasting (and nowcasting)” (joint with Prometeia Associazione), Co-Chair of the Organizing & Program Committees (2022)
3rd Italian Workshop of Econometrics and Empirical Economics, Organizing&Program Committee (2022)
Symposium on Dependence in Econometrics and Business Analytics, Program Committee (2021)
9th Italian Congress of Econometrics and Empirical Economics, Program Committee (2021)
2nd “High Voltage Econometrics Workshop”, Program Committee (2021)
2nd Italian Workshop of Econometrics and Empirical Economics, Program Committee (2020)
8th Italian Congress of Econometrics and Empirical Economics, Program Committee (2019)
EC² meeting “Big data econometrics with applications”, Program Committee (2018)
1st “High Voltage Econometrics Workshop”, Organizing and Program Committee (2018)
Vienna-Copenhagen Conference on Financial Econometrics, Program Committee (2017)
7th Italian Congress of Econometrics and Empirical Economics, Program Committee (2017)
69th European Meeting of the Econometric Society, Scientific committee (2016)
6th Italian Congress of Econometrics and Empirical Economics, Chair of the Program Committee (2015)
5th Italian Congress of Econometrics and Empirical Economics, Program Committee (2013)
3rd Humboldt–Copenhagen Conference on Financial Econometrics, Program Committee (2013)
4th Italian Congress of Econometrics and Empirical Economics, Program Committee (2011)
3rd Italian Congress of Econometrics and Empirical Economics, Program Committee (2009)
EC² meeting “Time Series Analysis: Recent Advances”, Program Committee (2007).
2nd Italian Congress of Econometrics and Empirical Economics, Organizing Committee (2007)

MAIN CONFERENCE AND WORKSHOP PRESENTATIONS

2022 Conference on Econometrics and Business Analytics**, Center for Econometrics and Business Analytics (CEBA), American University of Armenia; 19th School of Time Series and Econometrics**, Brazilian Statistical Association; Vienna–Copenhagen Conference on Financial Econometrics**, University of Copenhagen; Third Italian Meeting on Probability and Mathematical Statistics*, University of Bologna; 3rd "High Voltage Econometrics" Workshop*; Workshop "Econometric models of climate change" *, University of Ferrara; Conference "ML approaches Finance and Management" **, Humboldt University Berlin; 3rd Italian Workshop of Econometrics and Empirical Economics, Rimini.

2021 QRFE Workshop on Financial Econometrics**, Durham University; Workshop on Large Data Econometrics and Forecasting*, University of Rome "La Sapienza"; Italian Congress of Econometrics and Empirical Economics, University of Cagliari; Second High Voltage Econometrics Workshop*, University of Zurich.

2020 World Congress of the Econometric Society, Bocconi University; Workshop "Bootstrap for dependent data" **, Université Paris Nanterre.

2019 IX Workshop in Time Series Econometrics**, Zaragoza; Conference in honour of Pierre Perron*, Boston University, Department of Economics*; Fourth International Workshop in Financial Econometrics†, Maceio; "Econometrics in the Arena" *, University of Verona.

2018 SETA Meeting, Inaugural Seta Lecture**, Sydney; Lebanese Econometric Study Group meeting, Beirut*; ECOSTA2018 conference*, Hong Kong; NBER-NSF meeting, San Diego (plenary); LAMES, Guayaquil.

2017 Financial Econometrics Conference*, Toulouse School of Economics; IAAE 2017, Sapporo; Niigata Symposium on Statistical Science**, Niigata; $(EC)^2$ conference, Free University Amsterdam.

2016 Second Great Minds China Forum*, Beijing; 4th IMS Asia Pacific Rim Meeting*, Chinese University in Hong Kong; LAMES, Medellin; Workshop on Time Series Econometrics*, University of Salento.

2015 Workshop "Financial Time Series and beyond" *, Hong Kong University of Science and Technology; International Workshop on Time Series Econometrics*, Tsinghua University at Sanya, China; Conference in honor of Søren Johansen's 76th birthday*, Copenhagen; ISI World Statistics Congress meeting, Rio de Janerio; World Congress of the Econometric Society, Montreal; Conference on "Macroeconomic, Financial and International Linkages"*, University of York; Workshop on (Long Memory and Nonstationary) Time Series*, Goethe University, Frankfurt.

2014 SJTU-SMU Econometrics Conference*, Shanghai; China Meeting of the Econometric Society, Xiamen; Conference on "Recent Developments in Financial Econometrics and Empirical Finance"*, Essex University; Workshop in Time Series Econometrics**, Zaragoza.

2013 CFE Conference*, London; LAMES, Mexico City; RCEA Time Series Workshop*, Rimini.

2012 5th International Conference MAF**, Venice; Tsinghua International Conference in Econometrics**, Beijing.

2011 Fifth CIREQ Time Series conference*, Montreal; Tsinghua International Conference in Econometrics**, Beijing; Fourth Italian Congress of Econometrics and Empirical Economics, Pisa; New Developments in Time Series Econometrics*, EUI, Florence.

2010 International Econometrics Workshop**, Chengdu; 10th World Congress of the Econometric Society, Shanghai; Fourth CIREQ Time Series conference†, Montreal; Conference in honour of Sir Clive Granger*, Nottingham.

1997-2009 3rd Annual Conference*, Granger Centre for Time Series Econometrics, University of Nottingham, (2009); Inaugural Conference of the Society for financial Econometrics (SoFiE), New York (2008), 62nd European Meeting of The Econometric Society, Budapest (2007); Conference in honour of Professor Paul Newbold*, Nottingham (2007); Tinbergen Conference on the 20 years of cointegration, Rotterdam (2007); Second Italian Congress of Econometrics and Empirical Economics, Rimini (2007); 61st European Meeting of The Econometric Society, Vienna (2006); First Italian

Congress of Econometrics and Empirical Economics, Venice (2005); 59th European Meeting of The Econometric Society, Madrid (2004); 58th European Meeting of The Econometric Society, Stockholm (2003); 57th European Meeting of The Econometric Society, Venice (2002); XLI Meeting of the Italian Statistical Society, Milan (2002); 56th European Meeting of The Econometric Society, Losanne (2001); 8th World Congress of the Econometric Society, Seattle (2000); XL Meeting of the Italian Statistical Society, Florence (2000); 52nd Session of the International Statistical Institute, Helsinki (1999); 52nd European Meeting of The Econometric Society, Toulouse (1997).

** Keynote; * Invited; †Invited discussant

INVITED RESEARCH SEMINARS (2010-)

2023 Princeton University, ORFE colloquia (scheduled); Oxford University, Department of Economics (scheduled)

2022 Center for Research in Economics and Statistics (CREST), Paris; Virtual Time Series Seminar

2021 Queen Mary University, Department of Economics; Center for Econometrics and Business Analytics (CEBA), St.Petersburg State University; TU Braunschweig; University of Nottingham, Department of Economics

2020 SIdE-Italian Econometric Association Webinars series

2019 Universitat Pompeu Fabra, Department of Economics; University of Vienna, Faculty of Business, Economics and Statistics; University of Melbourne, Department of Economics; Queensland University of Technology, Centre for Research in Applied Economics; Curtin University, School of Economics and Finance; UCL, CEMMAP; Sao Paulo School of Economics, Fundação Getulio Vargas; Pontifical Catholic University of Rio de Janeiro, Department of Economics

2018 Boston University, Department of Economics; University of Cambridge, Department of Economics; Tilburg University, Department of Economics; Queen's University, Department of Economics; Universitat Pompeu Fabra, Department of Economics; University of Exeter, Department of Economics

2017 ETH Zurich, Department of Mathematics; University of Geneve, Department of Econometrics; Singapore Management University, School of Economics; National University Singapore, Department of Economics; Oxford University, Department of Economics; Queen's University, Department of Economics; Hitotsubashi University, Institute of Economic Research; Kyoto University, Graduate School of Economics; London School of Economics, Department of Statistics; Norwegian University of Science and Technology (Trondheim), Department of Economics

2016 Queen's University, Department of Economics; Universitat de les Illes Balears, Facultad de Economía y Empresa; Center for Research in Economics and Statistics (CREST), Paris; Maastricht University, Department of Quantitative Economics; University of Tasmania, School of Economics and Finance

2015 Russian Presidential Academy of National Economy and Public Administration/Gaidar Institute, Moscow; Columbia University, Department of Economics; University of Salerno

2014 Singapore Management University, School of Economics; Monash University, Department of Econometrics and Business Statistics; Hong Kong University of Science and Technology, Department of Mathematics; The Chinese University of Hong Kong, Department of Statistics

2013 Monash University, Department of Economics

2011 CIREQ/University of Montreal; Queen's University, Department of Economics; University of Cyprus, Department of Economics; University of Tokyo – Applied Statistics Workshop; University of Osaka – GSE-OSSIP Joint Seminar in Economics

2010 Bocconi University, Department of Quantitative Methods; Jawaharlal Nehru University, New Delhi; Monash University, Department of Economics; University of Technology Sydney, School of Finance and Economics.

PUBLICATIONS

Referred articles

1. "Inference in heavy-tailed non-stationary multivariate time series", *Journal of the American Statistical Association*, forthcoming (with M. Barigozzi and L. Trapani)
2. "Bootstrap inference for Hawkes and general point processes", *Journal of Econometrics*, forthcoming (with A. Rahbek, Ye Lu and J. Stærk-Østergaard)
3. "Adaptive information-based methods for determining the co-integration rank in heteroskedastic VAR models", *Econometric Reviews*, forthcoming (with P. Boswijk, L. De Angelis and A.M.R. Taylor)
4. "Bootstrap inference and diagnostic in state space models: with applications to dynamic macro models" (2022) *Journal of Applied Econometrics* 37, 3-22 (with Giovanni Angelini and Luca Fanelli)
5. "Bootstrap inference on the boundary of the parameter space, with application to conditional volatility models" (2022), *Journal of Econometrics* 227, 241-263 (with A. Rahbek, R.S. Pedersen and H.B. Nielsen)
6. "Adaptive Inference in Heteroskedastic Fractional Time Series Models" (2022), *Journal of Business and Economic Statistics* 40, 50–65 (with M. Ø. Nielsen and A.M.R. Taylor)
7. "Bootstrapping non-stationary stochastic volatility" (2021), *Journal of Econometrics* 224, 161–180 (with P. Boswijk, I. Georgiev and A. Rahbek)
8. "A primer on bootstrap testing of hypotheses in time series models: with an application to double autoregressive models" (2021), *Econometric Theory* 37, 1–48 (with A. Rahbek)
9. "An Introduction to Bootstrap Theory in Time Series Econometrics" (2021), *Oxford Research Encyclopedia of Economics and Finance*, https://doi.org/10.1093/acrefore/9780190625979.013.493 (with H.B. Nielsen and A. Rahbek)
10. "Inference under random limit bootstrap measures" (2020), *Econometrica* 88, 2547–2574 (joint with I. Georgiev)
11. "Bootstrapping Non-Causal Autoregressions: With Applications to Explosive Bubble Modelling" (2020), *Journal of Business and Economic Statistics* 38, 55-67 (with A. Rahbek and H.B.Nielsen)
12. "Wild bootstrap seasonal unit root tests for time series with periodic nonstationary volatility" (2019), *Econometric Reviews* 38, 509-532 (with A. Skrobotov and R. Taylor)
13. "Unit Root Inference for Non-Stationary Linear Processes driven by Infinite Variance Innovations" (2018), *Econometric Theory* 34, 302–348 (with I. Georgiev and A.M.R. Taylor)
14. "Determining the cointegration rank in heteroskedastic VAR models of unknown order" (2018), *Econometric Theory*, 34, 349–382 (with L. De Angelis, A. Rahbek and A.M.R. Taylor)
15. "The fixed volatility bootstrap for a class of ARCH(*q*) models" (2018), *Journal of Time Series Analysis* 39: 920–941 (with R.S. Pedersen and A. Rahbek)
16. "Co-integration rank determination in partial systems using information criteria" (2018), *Oxford Bulletin of Economics and Statistics*, 80, 65–89 (with L. De Angelis and Luca Fanelli)

17. "Evaluating the accuracy of tail risk forecasts for systemic risk measurement" (2018), *Annals of Financial Economics*, 13, 1–25 (with C. Brownlees and A. Monti)
18. "Quasi-maximum likelihood estimation and bootstrap inference in fractional time series models with heteroskedasticity of unknown form" (2017), *Journal of Econometrics* 198, 165-188 (with M. Ø. Nielsen and A.M.R. Taylor)
19. "On the consistency of bootstrap testing for a parameter on the boundary of the parameter space" (2017), *Journal of Time Series Analysis* 38,513-534 (with A. Rahbek and H.B.Nielsen)
20. "Sieve-based inference for infinite-variance linear processes" (2016), *Annals of Statistics* 44, 1467-1494. (with I. Georgiev and A.M.R. Taylor)
21. "Modeling corporate defaults: Poisson autoregressions with exogenous covariates (PARX)" (2016), *Journal of Empirical Finance* 38, 640-663 (with A. Agosto, D. Kristensen and A. Rahbek)
22. "Inference on Co-integration Parameters in Heteroskedastic Vector Autoregressions" (2016), *Journal of Econometrics* 192, 64-85 (with P. Boswijk, A. Rahbek and A.M.R. Taylor)
23. "Bootstrap testing of hypotheses on co-integration relations in VAR models" (2015), *Econometrica* 83, 813–831 (with H.B. Nielsen and A. Rahbek)
24. "Bootstrap score tests for fractional integration in heteroskedastic ARFIMA models, with an application to price dynamics in commodity spot and futures markets" (2015), *Journal of Econometrics* 187, 557–579 (with M. Ø. Nielsen and A.M.R. Taylor)
25. "Bootstrap Co-integration Rank Testing: The Effect of Bias-Correcting Parameter Estimates" (2015), *Oxford Bulletin of Economics and Statistics* 77, 740–759 (with A.M.R. Taylor and C. Trenkler)
26. "Testing for Unit Roots Under Multiple Possible Trend Breaks and Non-Stationary Volatility Using Bootstrap Minimum Dickey-Fuller Statistics" (2015), *Journal of Time Series Analysis* 36, 603–629 (with D. Harvey, S. Leybourne and A.M.R. Taylor)
27. "Bootstrap determination of the co-integration Rank in VAR models with unrestricted deterministic time trends" (2015), *Journal of Time Series Analysis* 36, 272–289 (with A. Rahbek and A.M.R. Taylor)
28. "A comparison of sequential and information-based methods for determining the co-integration rank in heteroskedastic VAR models" (2015), *Oxford Bulletin of Economics and Statistics* 77, 106-128 (with L. De Angelis, A. Rahbek and A.M.R. Taylor)
29. "Lag length selection for unit root tests in the presence of nonstationary volatility" (2015), *Econometric Reviews* 34, 512-536 (with P.C.B. Phillips, S. Smeekes and A.M.R. Taylor)
30. "Editorial: Recent Developments in Bootstrap Methods for Dependent Data" (2015) *Journal of Time Series Analysis* 36, 269–271 (with D.N. Politis and A. Rahbek),
31. "Testing for unit roots in bounded time series" (2014), *Journal of Econometrics* 178, 259-272 (with F.Xu)
32. "Bootstrap Determination of the Co-integration Rank in Heteroskedastic VAR Models" (2014), *Econometric Reviews* 33, 606-650 (with A. Rahbek and A.M.R. Taylor)
33. "Exploiting Infinite Variance through Dummy Variables in Autoregressions" (2013), *Econometric Theory* 29, 1162-1195 (with I. Georgiev)
34. "Bootstrap co-integration rank testing: the role of deterministic variables and initial values in the bootstrap recursion" (2013), *Econometric Reviews* 32, 814-847 (with C. Trenkler and A.M.R. Taylor)
35. "Wild bootstrap of the mean in the infinite variance case" (2013), *Econometric Reviews* 32, 204-219 (with I. Georgiev and A.M.R. Taylor)
36. "Bootstrap Determination of the Co-integration Rank in VAR Models" (2012), *Econometrica* 80, 1721-1740 (with A. Rahbek and A.M.R. Taylor)
37. "Testing for unit roots in the presence of a possible break in trend and nonstationary volatility" (2011), *Econometric Theory* 27, 957 – 991 (with D. Harvey, S. Leybourne, Robert Taylor)

38. "Cointegration rank testing under conditional heteroskedasticity" (2010), *Econometric Theory* 26, 1719-1760 (with A. Rahbek and A.M.R. Taylor)
39. "Testing for co-integration in vector autoregressions with non-stationary volatility" (2010), *Journal of Econometrics* 158, 7-24 (with A. Rahbek and A.M.R. Taylor)
40. "Determination of the Number of Common Stochastic Trends under Conditional Heteroskedasticity" (2010), *Estudios de Economía Aplicada* 28, 519–552.
41. "Heteroskedastic time series with a unit root" (2009), *Econometric Theory* 25, 1228–1276 (with A.M.R. Taylor)
42. "Robust inference in autoregressions with multiple outliers" (2009), *Econometric Theory* 25, 1625–1661 (with I. Georgiev)
43. "A note on testing covariance stationarity" (2009), *Econometric Reviews* 28, 364-371 (with A.M.R. Taylor)
44. "Bootstrap *M* unit root tests" (2009), *Econometric Reviews* 28, 393-421 (with A.M.R. Taylor)
45. "Cointegration tests and the choice of the alternative" (2009), *Statistical Methods and Applications* 18, 169-191 (with L. Fanelli and P. Paruolo).
46. "Consumption Risk Sharing and Adjustment Costs" (2009), *Economics Bulletin* 29, 1128–1137 (with L. Fanelli, A. Gardini)
47. "Testing for a change in persistence in the presence of non-stationary volatility" (2008), *Journal of Econometrics* 147, 84-98 (with A.M.R. Taylor)
48. "International dynamic risk sharing" (2008), *Journal of Applied Econometrics* 23, 1-16 (with L. Fanelli and A.Gardini)
49. "Regime-switching autoregressive coefficients and the asymptotics for unit root tests" (2008), *Econometric Theory* 24, 1137-1148 (with I. Georgiev)
50. "Time-transformed unit root tests for models with non-stationary volatility" (2008), *Journal of Time Series Analysis* 29, 300-330 (with A.M.R. Taylor)
51. "Bootstrap unit root tests for time series with non-stationary volatility" (2008), *Econometric Theory* 24, 43-71. (with A.M.R. Taylor)
52. "Testing for unit roots in autoregressions with multiple level shifts" (2007), *Econometric Theory* 23, 1162-1215 (with I. Georgiev)
53. "Testing for unit roots in time series models with non-stationary volatility" (2007), *Journal of Econometrics* 140, 919-947. (with A.M.R. Taylor)
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