LUCA TRAPIN

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Nationality: Italian
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RESEARCH INTERESTS

Financial Risk Measurement, Extreme Value Analysis, Business forecasting.

CURRENT POSITION

Nov 2022 –	**Associate Professor of Economic Statistics** Department of Statistics University of Bologna

EXPERIENCE

2019 – 2022	**Assistant Professor of Economic Statistics** Department of Statistics University of Bologna
2018 – 2020	**Assistant Professor of Econometrics** Department of Economic Policy Università Cattolica del Sacro Cuore
2016 – 2018	**Post-doctoral Fellow** Scuola Normale Superiore Supervisor: Prof. Davide Pirino
2016 (Apr-Jul)	**Post-doctoral Fellow** HEC Montréal, Department of Decision Sciences Supervisor: Prof. Debbie J. Dupuis

EDUCATION

2013 – 2016	**PhD in Economics** IMT School for Advanced Studies Lucca Supervisors: Prof. Massimo Riccaboni and Prof. Marco Bee
2010 – 2012	**M.S. in Finance** University of Trento
2007 – 2010	**B.S. in Economics and Management** University of Trento

2014 – 2015   **HEC Montréal, Department of Decision Sciences**
Visiting Graduate Student
Supervisor: Prof. Debbie J. Dupuis

PUBLICATIONS

1. Debbie J. Dupuis and Luca Trapin (2022). Mixed-frequency extreme value regression: estimating the effect of Mesoscale Convective Systems on extreme rainfall intensity. **Annals of Applied Statistics**, In press.

2. Debbie J. Dupuis, Sebastian Engelke and Luca Trapin (2022). Modeling panels of extremes. **Annals of Applied Statistics**, In press.

3. Davide Pirino, Alessandro Pollastri and Luca Trapin (2022). Testing liquidity: A statistical theory based on asset staleness **Econometrics and Statistics**, In press.

4. Marco Bee, Julien Hambuckers and Luca Trapin (2021). Estimating large losses in insurance analytics and operational risk using the g-and-h distribution. **Quantitative Finance**, 21(7), 1207-1221.

5. Marco Bee, Julien Hambuckers, Luca Trapin and Flavio Santi (2021). Testing a parameter restriction on the boundary for the g-and-h distribution: a simulated approach. **Computational Statistics**, 36, 2177-2200.

6. Debbie J. Dupuis and Luca Trapin (2020). Structural change to the persistence of the urban heat island. **Environmental Research Letters**, 15:104076.

7. Giuseppe Buccheri, Davide Pirino and Luca Trapin (2020). Managing liquidity with portfolio staleness. **Decisions in Economics and Finance**, 44, 215-239.

8. Marco Bee, Debbie J. Dupuis and Luca Trapin (2019). Realized peaks over threshold: A time-varying extreme value approach with high-frequency based measures. **Journal of Financial Econometrics**, 17(2), 254-283.

9. Debbie J. Dupuis and Luca Trapin (2019). Ground-level ozone: Evidence of increasing serial dependence in the extremes **Annals of Applied Statistics**, 13(1), 34-59.

10. Marco Bee, Julien Hambuckers and Luca Trapin (2019). Estimating Value-at-Risk for the g-and-h distribution: an indirect inference approach. **Quantitative Finance**, 19(8), 1255-1266.

11. Fulvio Corsi, Fabrizio Lillo, Davide Pirino and Luca Trapin (2018). Measuring the propagation of financial distress with Granger-causality tail risk networks. **Journal of Financial Stability**, 38, 18-36.

12. Marco Bee, Debbie J. Dupuis and Luca Trapin (2018). Realized extreme quantile: A joint model for conditional quantiles and measures of volatility with EVT refinements. **Journal of Applied Econometrics**, 33(3), 398-415.

13. Luca Trapin (2018). Can volatility models explain extreme events? **Journal of Financial Econometrics**, 16(2), 297-315.

14. Marco Bee and Luca Trapin (2018). Estimating and forecasting conditional risk measures with Extrene Value Theory: A review. **Risks**, 6(2), 45.

15. Marco Bee, Massimo Riccaboni and Luca Trapin (2017). An extreme value analysis of the last century crises across industries in the US economy. **Journal of Economic Dynamics and Control**, 81, 65-78.

16. Marco Bee and Luca Trapin (2017). A characteristic function based approach to Approximate Maximum Likelihood estimation. **Communications in Statistics, Theory and Methods**, 47(13), 3138-3160.

17. Marco Bee, Debbie J. Dupuis and Luca Trapin (2016). Realizing the extremes: Estimation of tail-risk measures from a high-frequency perspective. **Journal of Empirical Finance**, 36, 86-99.

18. Marco Bee, Debbie J. Dupuis and Luca Trapin (2016). U.S stock returns: Are there seasons of excesses? **Quantitative Finance**, 16(9), 1453-1464.

19. Marco Bee and Luca Trapin (2016). A simple approach to the estimation of Tukey's gh distribution. **Journal of Statistical Computation and Simulation**, 86(16), 3287-3302.

20. Alessandro Chessa, Irene Crimaldi, Massimo Riccaboni and Luca Trapin (2014). Cluster analysis of weighted bipartite networks: A new copula-based approach. **PlosOne**, 9(10):e109507.

Conferences, Workshops and Seminars

2022	Waseda Time Series Workshop (Bologna, IT)
—	24th International Conference on Computational Statistics (Bologna, IT)
—	University of Verona, Department of Economics seminar (Verona, IT)
2021	12th Conference on Extreme Value Analysis (Online)
—	7th RCEA Time Series Workshop (Online)
2020	eMAF2020: Mathematical and Statistical Methods for Actuarial Sciences and Finance (Online)
—	University of Geneva, Research Center of Statistics seminar (Geneva, CH)
—	2nd Italian Workshop of Econometrics and Empirical Economics (Venice, IT)
2019	12th International Conference of the ERCIM WG (London, IT)
—	43rd AMASES Annual Meeting (Perugia, IT)
—	2019 EMCC-IV: Econometric Models of Climate Change Conference (Milan, IT)
—	11th Conference on Extreme Value Analysis (Zagreb, HRV)
—	2019 International Association for Applied Econometrics Conference (Nicosia, CYP)
—	XX Quantitative Finance Workshop 2019 (Zurich, CH)
2018	11th International Conference of the ERCIM WG (Pisa, IT)
—	2018 EMCC-III: Econometric Models of Climate Change Conference (Rome, IT)
—	XIX Quantitative Finance Workshop (Rome, IT)
—	Università Cattolica del Sacro Cuore, Department of Statistics seminar (Milan, IT)
—	Polytechnic University of Milan, Department of Mathematics seminar (Milan, IT)

Organization of conferences

2018   High-Frequency Financial Econometrics workshop, Scuola Normale Superiore, Pisa.

Grants

2019   Principal investigator of the project "On the determinants of time-varying tail risk" winner of the one of the Modigliani Research Grants funded by UniCredit Foundation. Amount: 20.000 euro.

Teaching experience

University of Bologna
2019-2023   Market Research Analysis, Bachelor is Statistics
2019-2023   Basic Analytics, Master in Management and Organization of Culture
2022-2023   Forecasting and Predictive Analytics, Master in Business Statistics
Università Cattolica del Sacro Cuore
2018-2020   Applied Econometrics, Bachelor in Economics and Management
2018-2020   Econometrics, PhD in Management and Innovation

Referee Service

Applied Economics Letters (1), Econometrics (1), Economic Notes (1), Economics Bulletin (1), Energies (1), Entropy (1), Financial Markets and Portfolio Management (1), Finance and Stochastics (1), Food Policy (1), International Journal of Forecasting (1), Journal of the American Statistical Association (2), Journal of Econometrics (2), Journal of Empirical Finance (1), Journal of Financial Econometrics (1), Journal of Forecasting (1), Journal of Hydrology (1), Journal of Risk (1), Journal of Risk and Financial Management (1), Journal of the Royal Statistical Society Series B (1), Journal of Time Series Econometrics (1), North American Journal of Economics and Finance (1), PlosOne (1), Quantitative Finance (1), Quantitative Finance and Economics (1), Review of Derivatives Research (1), Risks (1), Scandinavian Journal of Statistics (2), Statistical Methods and Applications (1), Statistics and Computing (1).

Last updated: November 25, 2022