Emilio Zanetti Chini

CV updated to: March, 15th 2019

Personal Details

Place and Date of Birth: [redacted]
Citizenship: Italian
Affiliation: -
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Homepage: https://sites.google.com/site/ezcwebsite

Contact details:
Phone: [redacted]
Mobile: [redacted]
E-mail: [redacted]

Previous Positions

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 Dr. 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

"*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.

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

Working Papers

"*Modelling Housing Market Cycles in Global Cities*" (with. A. Canepa and H. Alqaralleh), Department of Economics and Statistics "Cognetti de Martiis" no. 01/2019, University of Turin.

"*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).

"*Firms Dynamics and Business Cycle: New Disaggregated Data*"(with L. Rossi), DEM Working Paper Series no. 151, University of Pavia.

"*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

"*A Dynamically Asymmetric Model for Credit Risk*"(with A. Canepa and M. Karanasos).

"*Super-hysteresis, asymmetric dynamics, and the business cycle*"(with B. Annicchiarico).

"*Global Cities and Local Challanges: Booms and Busts in London Real Estate Market*"(with A. Canepa).

"*Dynamic Scoring Structures*"

Honors and Awards

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

3^{rd} Workshop on Macro, Banking and Finance, University of Pavia, Pavia, Italy — **2015**

Paper presented at the following Conferences, Workshop and Seminars

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**

34^{th} *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 Tor Vergata 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	*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**

5th *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

T.A. in *Statistica per le Applicazioni Economiche* for Prof. Marianna Brunetti, University of Rome "Tor Vergata"(undergraduate course in Italian). **2014**

Lecturer in *Economia Monetaria e dei Mercati Finanziari* for Prof. Alessandro Flamini, University of Pavia (undergraduate course in Italian) **2015**

Refereeing Activity

Eastern Economic Journal, Eastern European Economics, Journal of Business Cycle Research, Econometric Reviews.

Memberships

CFEnetwork **2013 - up to date**
Societá Italiana di Econometria **2012 - up to date**
International Association for Applied Econometrics **2015 - 2017**
EABCN **2016 - up to date**

Computer Skills

Matlab (expert user), RATS (expert user), Stata (expert user), Ox (good), R (beginner), LaTeX(expert user)

Language Skills

Italian (native), English (fluent), French (basic knowledge)

References

Prof. Carolina Castagnetti
Associate Professor
Department of Economics and Management
University of Pavia
Via San Felice, 5 – 27100 Pavia, ITALY
phone: *+39 0382 98 6217*
email: *carolina.castagnetti@unipv.it*

Prof. Anders Bredahl Kock
Associate Professor
Department of Economics
University of Oxford
Manor Road Building – 5, Manor Rd, Oxford, UK

e-mail: *anders.kock@economics.ox.ac.uk*

Prof. Takashi Yamagata
Full Professor
Department of Economics and Related Studies
University of York
Heslington York YO10 5DD
phone: *(01904) 323758*
email: *takashi.yamagata@york.ac.uk*

Prof. Tommaso Proietti
Full Professor
Department of Economics and Finance
University of Rome "Tor Vergata"
Via Columbia 2 — 00133 Rome, ITALY
phone: (+39 06 7259 5941
email: *tommaso.proietti@uniroma2.it*

Prof. Alessandra Canepa
Associate Professor
Department of Economics and Statistics
University of Turin
Lungo Dora Siena 100 A –10153 Turin, ITALY
phone: *+39 0116703828*