ALL. B

Decreto Rettore Università di Roma “La Sapienza” n 552/2023 del 09.03.2023

MAURO COSTANTINI
Curriculum Vitae

Place Rome
Date 11/04/2023

Part I – General Information

Full Name	
Date of Birth	
Place of Birth	
Citizenship	
C,F	
Permanent Address	
Mobile Phone Number	
E-mail	
Spoken Languages	

Part II – Education

II.A

Type	Year	Institution	Notes
University graduation	1996	Sapienza University of Rome	Degree in Political Science
PhD program	1999-2003	Sapienza University of Rome	PhD in Economic Analysis, Mathematics and Statistics. Thesis defended; 20/03/2003

II.B Other Academic training

2008 Attended courses at Institute for Studies and Economic Analysis “Monte Carlo Methods and Bootstrap”, Prof. S. Fachin
2001 (15-17/11) School of Econometrics: “Time Series Analysis: Arima Models, Cointegration and Stochastic Volatility”, Greta Associati and University of Venice, Venice, Italy
2000-2001: Attended courses: Statistics, Probability, Stochastic process, Statistical Inference, Nonparametric statistics, Time Series Analysis, Panel Data, Simulation methods, Master in Quantitative Methods, University of Rome Tor Vergata, Rome, Italy
2000 (5-16/6) Summer School of Econometrics: ``Econometric Theory", ``Time Series Analysis Application", CIDE (Centro Inter Universitario di Econometria), Bertinoro, Forlì, Italy

Part III – Appointments

III.A – Main Academic Appointments

Start	End	Institution	Position
1/10/2022	present	University of L’Aquila, Italy	Full Professor of Statistics, S.S.D.: SECS-S/01

1/04/2021	30/9/2022	University of L'Aquila, Italy	Full Professor of Economic Statistics
1/10/2018	31/03/2021	University of L'Aquila, Italy	Associate professor of Economic Statistics
1/8/2012	Sept. 2018	Brunel University London, UK	Senior Lecturer (Associate professor) in Economics
1/7/2011	31/7/2012	Brunel University London, UK	Lecturer in Economics
1/9/2008	1/6/2011	University of Vienna, Austria	Assistant Professor in Economics
2002	2004	Sapienza University of Rome, Italy	Research fellow (assegno di ricerca). Title: Econometric of Growth. Cross-Section and Panel Data Analysis,

III.B – Other Academic Appointments

Start	End	Institution	Position
2022		University of L'Aquila, Italy	Member of the Committee: Path of Excellence for Students
2021		University of L'Aquila, Italy	Member of the Committee: Path of Excellence for Students
2021		University of L'Aquila, Italy	Member of the Election Committee CAD (Consiglio di Area Didattica)
2019		University of L'Aquila, Italy	Student Elections, President of the Polling Station
2017	2018	Brunel University London, UK	Exam Convenor
2016	2017	Brunel University London, UK	Exam convenor and GTA (Graduate Teaching Assistant) coordinator
2015	2016	Brunel University London, UK	Team Leader Mitigating Circumstances
2014	2015	Brunel University London, UK	Senior Tutor
2012	2014	Brunel University London, UK	PhD Admission
2011	2012	Brunel University London, UK	MSc/MRes Convenor

III.C – Other Appointments

Start	End	Institution	Position
2005	2008	Institute for Studies and Economic Analysis, Italy	Research fellow (assegno di ricerca). Forecasting models

Part IV – Teaching experience

IV.A Undegraduate; Italian ("Triennale") and Foreign Institutions

Year	Institution	Lecture/Course
2022-2023	University of L'Aquila, Italy	Statistica

2021-2022	University of L’Aquila, Italy	Statistica
2020-2021	University of L’Aquila, Italy	Statistica
2019-2020	University of L’Aquila, Italy	Statistica
2018-2019	University of L’Aquila, Italy	Statistica
2014-2018	Brunel University London, UK	Risk Management (Empirical finance),
2012-2018	Brunel University London, UK	Econometrics
2012-2014	Brunel University London, UK	Statistics for Business and Economics
2008-2011	University of Vienna	Introduction to Econometrics

IV.B Postgraduate and Master; Italian (“Magistrale”) and Foreign Institutions

Year	Institution	Lecture/Course
2022-2023	University of L’Aquila, Italy	Statistics for Business and Economics
2021-2022	University of L’Aquila, Italy	Statistics for Business and Economics
2020-2021	University of L’Aquila, Italy	Statistics for Business and Economics
2019-2020	University of L’Aquila, Italy	Statistics for Business and Economics
2018-2019	University of L’Aquila, Italy	Statistica per l’Economia e la Finanza
2022-2023	University of L’Aquila, Italy	Advanced Statistics with MATLAB (“Percorso di Eccellenza”)
2021-2022	University of L’Aquila, Italy	Advanced Statistics with MATLAB (“Percorso di Eccellenza”)
2020-2021	University of L’Aquila, Italy	Advanced Statistics with MATLAB (“Percorso di Eccellenza”)
2019-2020	University of L’Aquila, Italy	Advanced Statistics with MATLAB (“Percorso di Eccellenza”)
2018-2019	University of L’Aquila, Italy	Introduction to MATLAB and Stata (“Percorso di Eccellenza”)
2011-2012	Brunel University London, UK	Introduction to Quantitative Methods, Master in Business and Finance
2008-2011	Advanced School of Economics and Finance, Rome, Italy	Forecasting Time Series Master in Applied Econometrics

2009-2011	University of Vienna, Austria	Time series and nonstationary panels, Master in Economics
2007-2011	Advanced School of Economics and Finance, Rome, Italy	Nonstationary panels, Master in Applied Econometrics
2003	Ernest & Young Business School, Rome, Italy	Models for High Frequency Data, Master in Economics and Finance

Part V - Society memberberships, Awards and Honors

Year	Title
2015	Winner of the Student Led Teaching Awards, Brunel University London, UK

Part VI - Funding Information [grants as PI-principal investigator or I-investigator]

Year	Title	Program Grant	Value
2013-2014	"Forecasting returns in the foreign exchange market using macroeconomic models"	Central Bank of Austria, **PI** Jaroslava Hlouskova, **I**: Mauro Costantini	90,000 Euro

Part VII – Research Activities

VII.A – Research topics

Keywords	Brief Description
Bayesian Non-parametric GARCHs	New statistical inference for Markov-switching GARCH models and forecasting
Accuracy, training sample evaluation	New methods for selection of statistical models based on training sample evaluation without accuracy tests
Change in persistence	New tests for change in persistence in panels with applications in economics
Combination of forecasts	New methods for multiple encompassing tests and combination of forecasts of time series
Bootstrap, unit root	New bootstrap methods for unit root and simulation
Unit root, breaks Asymptotic theory	Asymptotic theory of unit root tests for data with trend break
	Simulations methods for sequential tests
Monte Carlo analysis of Sequential tests	Cross-validation for forecasts and directional accuracy with economic applications
	New panel unit root tests with covariates
Cross-validation accuracy	
Covariates and unit root tests	

VII.B – Visiting Scholar

11/2019-1/2020 Southampton Business School, University of Southampton, UK

VII.C Seminars (with titles)

2019 (11/12) ``Uncertainty and spillover effects across the Euro Area'', Department of Economics, University of Reading, Reading, UK
2016 (19/12) ``Modelling corporate failure dependence of UK public listed firms'', Department of Economics, University of Venice, Venice, Italy
2016 (24/11) ``Modelling corporate failure dependence of UK public listed firms'', Department of Statistics, University of Bologna, Bologna, Italy
2012 (23/4) ``The Feldstein-Horioka puzzle: common or idiosyncratic tales?'', Department of Economics, University of Reading, UK
2012 (4/4) ``The Feldstein-Horioka puzzle: common or idiosyncratic tales?'', Department of Public Institutions, Economics and Society, University of Rome Three, Rome, Italy
2010 (30/3) ``A panel cointegration approach to estimating substitution elasticities in consumption'', Department of Public Institutions, Economics and Society, University of Roma Three, Italy
2008 (20/11) ``A Panel-CADF Test for Unit Roots with an application to PPP'', Institute for Advanced Studies, Vienna, Austria
2008 (1/10) ``Change in persistence tests for panels'', University of Leicester, Department of Economics, Leicester, UK
2008 (6/2) ``Change in persistence tests for panels'', University of Vienna, Department of Economics, Austria
2007(30/5) ``Change in persistence tests for panels'', Faculty of Economics, University of Molise, Department SEGeS, Campobasso, Italy
2007 (30/5) ``Detecting bubbles in stock market: new international evidence'', Faculty of Economics, University of Molise, Department SEGeS, Campobasso, Italy
2006 (23/3) ``Simple Panel Unit Root to Detect Changes in Persistence'', Faculty of Economics, University of Molise, Department SEGeS, Campobasso, Italy
2006 (16/3) ``Simple Panel Unit Root to Detect Changes in Persistence'', Ente Einaudi, Rome, Italy
2005 (23/11) ``Generalization of a nonparametric co-integration analysis for multivariate integrated process of an integer order'', Faculty of Economics, Department of Statistics, Ca' Foscari University, Venice, Italy.

VII.D Editorial Activity

2020- Associate editor, Empirical Economics
2020- Associate editor, Forecasting

VII.E Referee assignments (Journals)

Annals of Operational Research, Annals of Regional Science, Applied Economics, Applied Economics Letters, Applied Financial Economics, American Journal of Economics and Sociology, Bulletin of Economic Research, Communications in Statistics--Simulation and Computation, Communications in Statistics--Theory and Methods, Computational Statistics and Data Analysis, Computational Economics, Econometrics and Statistics, Econometrics, Economics Bulletin, Economic Inquiry, Economics Letters, Economic Modelling, Empirical Economics, Energy Journal, European Journal of Finance, European Journal of Operational Research, European Review of Agricultural Economics, Health Economic Review, Information Science, International Economics, International Journal of Approximate Reasoning, International Journal of Finance and Economics, International Journal of Forecasting, International Journal of Production Research, Information Science, International Review of Economics and Finance, Italian Journal of Regional Science, International Review of Financial Analysis, Journal of Applied Statistics, Journal of Asian Economics, Journal of Banking & Finance, Journal of Corporate Finance, Journal of Economic

Studies, Journal of Economics Dynamics and Control, Journal of Macroeconomics, Journal of Forecasting, Journal of the Royal Statistical Society, Journal of Statistical Software, Journal of Time Series Econometrics, Manchester School, North American Journal of Economics and Finance, Oxford Bulletin of Economics and Statistics, Regional Science and Urban Economics, Regional Studies, Review of Financial Economics, Review of Income and Wealth, Statistical Papers, Statistical Methods and Applications, Technological Forecasting & Social Change.

VII.F Referee assignments (Grant research proposal)

Humanities Research Council of Canada, Canada; Leverhulme Trust Grant, UK; National Science Centre, Poland; National Science Foundation, USA.

VII.G Conference organizer (Sessions)

2019 (14-16/12) CFE conference, London, UK. CO422: Modelling, forecasting and accuracy

VII.H Presentations at conferences (with titles)

2020 (19-2/12) ``DGSE models with expectations correction and directional forecast accuracy, CFE conference (virtual)
2020 (29-30/10) ``DGSE models with expectations correction and directional forecast accuracy, 2nd Vienna Workshop on Economic Forecasting
2019 (14-16/12) ``DGSE model with expectations correction: Misspecification, forecasting errors and directional accuracy, CFE conference, London, UK
2018 (14-16/12) ``DGSE model with expectations correction: Misspecification, forecasting errors and directional accuracy, CFE conference, Pisa, Italy
2014 (26-28/6) ``Identifying I(0) Series in Macro-panels: Are Sequential Panel Selection Methods Useful? first annual meeting of the International Association for Applied Econometrics, Queen Mary, London, UK
2013 (14-16/12) ``On the usefulness of cross-validation for directional forecast evaluation", CFE conference, London, UK.
2013 (14-16/12) ``Identifying I(0) Series in Macro-panels: Are Sequential Panel Selection Methods Useful?, CFE conference, London, UK.
2011 (25-29/8) ``On the usefulness of the Diebold-Mariano test in the selection of predictions models: Some Monte Carlo evidence", 65th European Meeting of the Econometric Society, Oslo, Norway
2010 (10-12/12) ``On the usefulness of the Diebold-Mariano test in the selection of predictions models: Some Monte Carlo evidence", 4th CSDA International Conference on Computational and Financial Econometrics, University College London, London, UK
2009 (28/3) ``Combining forecasts based on multiple encompassing tests in a macroeconomic core system", First Macroeconomic Forecasting Conference, Rome, Italy
2009 (28/3) ``A Hierarchical procedure for the combination of forecasts", First Macroeconomic Forecasting Conference, Rome, Italy
2009 (30-31/1) ``A Panel-CADF Test for Unit Roots with an application to PPP", Third Italian Congress of Econometrics and Empirical Economic, Ancona, Italy
2008 (22-25/6) ``Combination of forecast methods using encompassing tests: An algorithm-based procedure", International Symposium on Forecasting, ISF, Nice, France
2008 (25-26/1) ``Change in persistence tests for panels", ``Recent Developments in Econometric Methodology", First International Conference in Memory of Carlo Giannini, Bergamo, Italy

2007 (23/2) ``Nonparametric Fractional Cointegration Analysis, 2nd Tinbergen Institute Conference ``20 Years of Cointegration: Theory and Practice in Prospect and Retrospect", Rotterdam, Netherlands
2007 (25/1) ``Unit root and cointegration tests for cross-sectionally correlated panels. Estimating regional production functions", Second Italian Congress of Econometrics and Empirical Economics, Rimini, Italy
2007 (25/1) ``Panel Cointegration and the Neutrality of Money", Second Italian Congress of Econometrics and Empirical Economics, Rimini, Italy
2007 (25/1) ``Nonparametric Fractional Cointegration Analysis", Second Italian Congress of Econometrics and Empirical Economics, Rimini, Italy
2006 (2/9) ``Panel Cointegration and the Neutrality of Money", International conference for the management of risk factors in economically relevant human activities II, Rome, Italy
2005 (29-9/1-10) ``Generalization of a nonparametric co-integration analysis for multivariate integrated process of an integer order", Unit root and cointegration testing, International conference, University of Algarve, Faro, Portugal
2005 (16/9) ``Intertemporal substitution and government spending: unit root and cointegration tests in a cross section correlated panel", Public sector, XVI Scientific Conference of Italian Society of Public Economy, University of Pavia, Pavia, Italy
2005 (10/6) ``Do European Economies Converge? A Nonstationary Panel Data Analysis", First Workshop on Dynamic Econometrics, in memory of Carlo Giannini, Pavia, Italy
2004 (4/4) ``A Correlation Among Stock Market Principal Component Analysis", Conference on Computational Econometrics and Statistics", Neuchatel, Switzerland
2004 (3/4) ``Testing the Stochastic Convergence of Italian Regions using panel data", Conference on Computational Econometrics and Statistics", Neuchatel, Switzerland
2003 (7/7) ``Co-movements and Correlation in International Stock Market", International Forum of Operational Research, Bogazici University, Department of Industrial Engineering, Istanbul, Turkey.

VII.I PhD supervisions

Habiba Al, completed 2016, Brunel University London, UK
Francis Atsu, completed 2016, Brunel University London, UK
Clarisse Wuttidma, completed 2015, Brunel University London, UK.

VII.L Master supervisions
Chinnanon, C.; Hou, C.; Hua, H.; Jim Agbagbue, C., Khan, A., Marfo, E., Ren, F., Yu, T., Zhang, C., Zhang, X., 2015, Southampton Business School, University of Southampton, Southampton, UK
Kassenov, O., Pavly, V., Saulyte, G., Xia, K., 2014-2015, Brunel University, London, UK.

VII.M Eternal examiner
PhD in Management, University of Surrey, Surrey, UK, 2017
PhD in Economics, Cardiff University, Cardiff, UK, 2017
PhD in Economics, Cardiff University, Cardiff, UK, 2015
PhD in Finance, University of Surrey, Surrey, UK, 2015

VII.M Publications

International Journals

1 R. Casarin, M. Costantini, A. Osuntuyi. Bayesian nonparametric panel Markov-switching GARCH models, **Journal of Business & Economic Statistics**, 2023, forthcoming **“Classe A” Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

2. M. Costantini, C. Lupi. A comparative study on p value combination tests for unit root in multiple series, **Communications in Statistics - Simulation and Computation**, 2023, forthcoming

3. G. Angelini, M. Costantini, J. Easaw. Estimating uncertainty spillover effects across euro area using a regime dependent VAR model, **Studies in Nonlinear Dynamics & Econometrics**, 2023, forthcoming

4. M. Costantini, R. Sousa. What Uncertainty Does to Euro Area Sovereign Bond Markets: Flight to Safety and Flight to Quality, **Journal of International Money and Finance**, 122, 102574, 2022 **“Classe A” Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

5. R. Casarin, M. Costantini, A. Paradiso. On the role of dependence in sticky price and sticky information Phillips curve: Modelling and forecasting (with R. Casarin and A. Paradiso), **Economic modelling**, 105, 105644, 2021 **“Classe A” Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

6. M. Costantini, R. Kunst. On using predictive-ability tests in the selection of time-series prediction models: A Monte Carlo evaluation, **International Journal of Forecasting**, 445-460,37, 2021 **“Classe A” Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

7. M. Costantini, R. Sousa, Consumption, asset wealth, equity premium, term spread and flight to quality, **European Financial Management**, 778-807, 26, 2020 **“Classe A” Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

8. R. Cerqueti, M. Costantini, L. Gutierrez, J. Westerlund, Panel stationary tests against changes in persistence, **Statistical papers**, 60, 1079-1100, 2019 **“Classe A” Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

9. M. Costantini, A. Paradiso, What do panel data say on inequality and GDP? New evidence at US state-level, **Economics Letters**, 168, 115-117, 2018

10. M. Costantini, I. Meco, A. Paradiso, Do inequality, unemployment, and deterrence affect crime over the long run, **Regional Studies**, 52, 558-571, 2018 **“Classe A” Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

11. M. Costantini, U. Gunter, R. Kunst, Forecast combinations in a DSGE-VAR lab, **Journal of forecasting**, 36, 305-324, 2017

12. M. Costantini, A. Sen, A Simple Testing Procedure for Unit Root and Model Specification, Computational Statistics and Data Analysis, 102, 37-54, 2016 **“Classe A” Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

13. J.C. Cuaresma, M. Costantini, J. Hlouskova, Forecasting errors, directional accuracy and profitability of currency trading: The case of EUR/USD exchange rate, **Journal of Forecasting**, 35, 652-668, 2016

14. M. Costantini, C. Lupi, Identifying Stationary Series in Panels: A Monte Carlo Evaluation of Sequential Panel Selection Methods, **Economics Letters**, 130, 9-14, 2016

15. Q. Chen, M. Costantini, B. Deschamps, How accurate are the professional forecasts in Asia. Evidence from ten countries, **International Journal of Forecasting,** 32, 154-167, 2016 **“Classe A” Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

16. R. Barrell, M. Costantini, I. Meco, Housing wealth, financial wealth, and consumption: new evidence for Italy and the UK, **International Review of Financial Analysis**, 42, 316-323, 2015

17. M. Costantini, P.K. Narayan, S. Popp, J. Westerlund, Small-Sample Improved Seasonal Unit Root Tests for Trending and Breaking Series, **Communications in Statistics - Simulation and Computation**, 44, 868-877, 2015

18. M. Costantini, M. Fragetta, G. Melina, Determinants of Sovereign Bond Yield Spreads in the EMU. An Optimal Currency Area Perspective, **European Economic Review**, 70, 337-349, 2014 **"Classe A" Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

19. C. Bergmeir, M. Costantini, J. M. Benitez, On the usefulness of cross-validation for directional forecast evaluation, **Computational Statistics and Data Analysis**, 76, 132-143, 2014 **"Classe A" Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

20. M. Costantini, Forecasting industrial production using factor models and business survey data, **Journal of Applied Statistics**, 40, 2275-2289, 2013

21. Coppier, M. Costantini, G. Piga, The role of monitoring of corruption in a simple endogenous growth model, **Economic Inquiry**, 51, 1972-1985, 2013 **"Classe A" Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

22. G. Caporale, M. Costantini, A. Paradiso, Re-examining the Decline in the US Saving Rate: The Impact of Mortgage Equity Withdrawals, **Journal of International Financial Markets, Institutions & Money**, 26, 215-225, 2013

23. M. Costantini, L. Gutierrez, Capital mobility and global factor shocks, **Economic Letters**, 10, 513-515, 2013

24. R. Cerqueti, M. Costantini, New results on the convergence of random matrices, **Statistics: A Journal of Theoretical and Applied Statistics**, 4, 663-671, 2013 **"Classe A" Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

25. M. Costantini, C. Lupi, A Simple Panel-CADF Test for Unit Roots, **Oxford Bulletin of Economics and Statistics**, 75, 276-296, 2013 **"Classe A" Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

26. M. Costantini, P. Demetriades, G. James, K. Lee, Financial Restraints and Private Investment: Evidence from a Nonstationary Panel, **Economic Inquiry**, 51, 1, 248-259, 2013 **"Classe A" Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

27. M. Costantini, A. Sen, On the Asymptotic Distribution of a Simple Test for Trending and Breaking Series, **Journal of Statistical Planning and Inference,** 142, 1690-1697, 2012 **"Classe A" Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

28. M. Costantini, A. Sen, New Evidence on the Convergence of International Income from a Group of 29 Countries, **Applied Economics Letters,** 19, 425-429, 2012

29. M. Costantini, L. Gutierrez, Bootstrap innovational outlier unit root tests in dependent panels, **Economics Letters**, 117, 817-819, 2012

30. M. Costantini, S. Popp, A note on the asymptotic distribution of a perron-type innovational outlier unit root tests with a break, **Statistical Papers,** 52, 677-682, 2011, **“Classe A” Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

31. M. Costantini, R. Cerqueti, Testing for rational bubbles in the presence of structural breaks: evidence from nonstationary panels, **Journal of Banking and Finance**, 35, 2598-2605, 2011 **“Classe A” Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

32. M. Costantini, R. Kunst, Combining forecasts based on multiple encompassing tests in a macroeconomic core system, **Journal of Forecasting**, 30, 579-596, 2011

33. M. Costantini, P. Pappalardo, Hierarchical procedure for the combination of forecasts, **International Journal of Forecasting**, 26, 725-743, 2010 **“Classe A” Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

34 M. Costantini, R. Cerqueti, Some nonparametric asymptotic results for a class of stochastic processes, **Communications in Statistics - Theory and Methods,** 39, 2552-2560, 2010

35. M. Auteri, M. Costantini, A panel cointegration approach to estimating substitution elasticities in consumption, **Economic Modelling**, 27, 782-787, 2010 **“Classe A” Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

36. M. Costantini, R. Cerqueti, Asymptotic solutions of a generalized eigenvalue problem, **Applied Mathematical Sciences**, 3, 2985-2999, 2009

37. J. Westerlund, M. Costantini, Panel Cointegration and the Neutrality of Money, **Empirical Economics,** 36, 1-26, 2009

38. M. Costantini, S. Destefanis, Cointegration Analysis for Cross-sectionally Dependent Panels. The Case of Regional Production Functions, **Economic Modelling**, 26, 320-327, 2009 **“Classe A” Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

39. R. Cerqueti, M. Costantini, On the Asymptotic Behavior of Random Matrices in a Multivariate Statistical Model, **Statistics and Probability Letters**, 78, 2039-2045, 2008

40. M. Costantini, L. Gutierrez, Simple Panel Unit Root Tests to Detect Changes in Persistence, **Economics Letters**, 96, 363-368, 2007

41. M. Costantini, C. Lupi, An Analysis of Inflation and Interest Rates. New Panel Unit Root Results in the Presence of Structural breaks, **Economics Letters**, 95, 408-414, 2007

42. R. D’Ecclesia, M. Costantini, Co-movements and Correlations in International Stock Market, The European Journal of Finance, 12, 567-582, 2006

43. M. Costantini, C. Lupi, Divergence and Long-Run Equilibria in Italian Regional Unemployment Rates, **Applied Economics letters**, 13, 899-904, 2006

44. G. Arbia, M. Costantini, Testing the Stochastic Convergence of Italian Regions using panel data, **Applied Economics letters**, 13, 775-783, 2006.

45. M. Costantini, C. Lupi, Stochastic convergence among European economies, **Economics Bulletin,** 3, 1-17, 2005.

46. M. Auteri, M. Costantini, Is Social Protection a Necessity or Luxury good? New Multivariate Cointegration Panel Data Results, **Applied Economics,** 36, 1887-1998, 2004

47. M. Auteri, M. Costantini, Fiscal Policy and Economic Growth: The Case of Italian Regions, **The Review of Regional Studies**, 34, 72-93, 2004

Contributions in international volumes

R. Cerqueti, M. Costantini, C. Lupi, A Characterization of the Dickey-Fuller Distribution With Some Extensions to the Multivariate Case, American Statistical Association - Proceedings of the Joint Statistical Meeting (Business and Economic Statistics Section), 1-6 August 2009, Washington DC, USA, pp. 4570-4576, 2009.

Part VIII – Summary of Scientific Achievements

Product type	Number	Data Base	Start	End
Papers [international]	47	Scopus	2004	2023
Papers [international restricted to the **last 10 years** (2013-2023), since 1st January 2013	26	Scopus	2013	2023
Papers [international restricted to the **last 15 years** (2008-2023) since 1st January 2008, **"Classe A" Journals (S.C. 13/D1),** as for the "Bando"	21	Scopus	2008	2023
Papers [international restricted to the **last 5 years** (2018-2023), since 1st January 2018	10	Scopus	2018	2023

Part IX– Selected Publications

List of the publications selected for the evaluation. For each publication report title, authors, reference data, journal IF (if applicable), citations, press/media release (if any).

1. Casarin, R., Costantini, M., Osuntuyi, A. (2023) Bayesian nonparametric panel Markov-switching GARCH models, **Journal of Business & Economic Statistics**, forthcoming, **Impact factor (JRC 2021)**: 5.309, **"Classe A" Journal (ANVUR – Area CUN 13, S.C. 13/D1), doi**: 10.1080/07350015.2023.2166049

2. Costantini, M., Sousa, R. (2022) What Uncertainty Does to Euro Area Sovereign Bond Markets: Flight to Safety and Flight to Quality, **Journal of International Money and Finance**, 122, 102574, **Impact factor** (JRC 2021): 2.762, **Citations** (Scopus): 4, **"Classe A" Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

3. Casarin, R., Costantini, M., Paradiso, A. (2021) On the role of dependence in sticky price and sticky information Phillips curve: Modelling and forecasting, **Economic modelling**, 105644, **Impact factor** (JRC 2021): 3.875, **Citations (Scopus):** 0, **"Classe A" Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

4. Costantini, M, Kunst, R. (2021) On using predictive-ability tests in the selection of time-series prediction models: A Monte Carlo evaluation, **International Journal of Forecasting**, 37, 445-460, **Impact factor** (JRC 2021): 7.022, **Citations (Scopus):** 3, **"Classe A" Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

5. Costantini, M., Sousa, R. (2020) Consumption, asset wealth, equity premium, term spread and flight to quality, **European Financial Management**, 26, 778-807, **Impact factor** (JRC 2020): 1.470, **Citations** (Scopus): 4, **"Classe A" Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

6. Cerqueti R., Costantini M., Gutierrez L., Westerlund J. (2019) Panel stationary tests against changes in persistence, **Statistical papers**, 60, 1079-1100, **Impact factor** (JRC 2019): 1.433, **Citations** (Scopus): 1**, "Classe A" Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

7. Costantini, M, Sen, A. (2016) A simple testing procedure for unit root and model specification. **Computational Statistics & Data Analysis**, 102, 37-54, **Impact factor** (JRC 2016): 1.693, **Citations** (Scopus): 1, **"Classe A" Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

8. Chen, Q., Costantini, M., Deschamps, B. (2016) How accurate are the professional forecasts in Asia. Evidence from ten countries, **International Journal of Forecasting**, 32, 154-167, **Impact factor** (JRC 2016): 2.642, **Citations** (Scopus): 26**, "Classe A" Journal (ANVUR – Area CUN 13, S.C. 13/D1)**

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Autorizzo il trattamento dei miei dati personali presenti nel cv ai sensi del Decreto Legislativo 30 giugno 2003, n. 196 "Codice in materia di protezione dei dati personali" e dell'art. 13 del GDPR (Regolamento UE 2016/679).

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