

GIUSEPPE RAGUSA

Ai fini della pubblicazione art. 26 del D. Lgs. 14 Marzo 2013 n.33

CURRENT POSITION

University of Pisa, Pisa, Italy
Associate Professor
Department of Economics and Management

December 2018 — Present

PAST POSITIONS

European Central Bank
Senior Economist
DG/MP Monetary Policy Strategy Division

October 2017 — February 2018

European Central Bank
Economist
DG/MP Monetary Policy Strategy Division

February 2015 — February 2016

Luiss University, Rome, Italy
Assistant Professor
Department of Economics

October 2009 — September 2017

University of California, Irvine, CA, USA
Assistant Professor
Department of Economics

July 2006 — July 2010

Rutgers University, New Brunswick, NJ, USA
Assistant Professor
Department of Economics

July 2005 — July 2016

EDUCATION

University of California, San Diego, CA
Ph.D. in Economics

June 2005

University of California, San Diego, CA
Master in Economics

December 2003

Bocconi University, Milan, Italy
Master in Economics

September 1999 — June 2000

Bocconi University, Milan, Italy
Laurea in Economics (Summa cum laude)

September 1994 — October 1999

PUBLICATIONS

§ JOURNAL ARTICLES

Brugnolini, Luca and Giuseppe Ragusa (2021). “Euro Area Deflationary Pressure Index”. In: *Computational Economics*, pp. 1–18. DOI: [10.1007/s10614-021-10170-1](https://doi.org/10.1007/s10614-021-10170-1).

Altavilla, Carlo, Refet Gürkaynak, Roberto Motto, and Giuseppe Ragusa (2020b). “How do financial markets react to monetary policy signals?” In: *Research Bulletin* 73. ISSN: 2363-3417.

Altavilla, Carlo, Luca Brugnolini, Refet Gürkaynak, Roberto Motto, and Giuseppe Ragusa (2019). “Measuring euro area monetary policy”. In: *Journal of Monetary Economics* 108, pp. 162–179. DOI: [10.1016/j.jmoneco.2019.08.016](https://doi.org/10.1016/j.jmoneco.2019.08.016).

- Berman, Eli, Laurence R. Iannaccone, and Giuseppe Ragusa (May 2018). “From Empty Pews To Empty Cradles: Fertility Decline Among European Catholics”. In: *Journal of Demographic Economics* 84.2, pp. 149–187. ISSN: 2054-0892. DOI: [10.1017/dem.2017.22](https://doi.org/10.1017/dem.2017.22).
- Altavilla, Carlo, Raffaella Giacomini, and Giuseppe Ragusa (Sept. 2017). “Anchoring the Yield Curve Using Survey Expectations”. In: *Journal of Applied Econometrics* 32.6, pp. 1055–1068. ISSN: 1099-1255. DOI: [10.1002/jae.2588](https://doi.org/10.1002/jae.2588).
- Borri, Nicola and Giuseppe Ragusa (Sept. 2017). “Sensitivity, Moment Conditions, and the Risk-free Rate in Yogo (2006)”. In: *Critical Review of Finance* 6.2, pp. 381–393. ISSN: 2164-5744. DOI: <http://dx.doi.org/10.1561/104.00000050>.
- Gallant, Ronald, Raffaella Giacomini, and Giuseppe Ragusa (Dec. 2017). “Bayesian Estimation of State Space Models Using Moment Conditions”. In: *Journal of Econometrics* 201.2, pp. 198–211. ISSN: 0304-4076. DOI: [10.1016/j.jeconom.2017.08.003](https://doi.org/10.1016/j.jeconom.2017.08.003).
- Komunjer, Ivana and Giuseppe Ragusa (Aug. 2015). “Existence and Characterization of Conditional Density Projections”. In: *Econometric Theory* 32.4, pp. 947–987. ISSN: 0266-4666. DOI: [10.1017/s0266466615000158](https://doi.org/10.1017/s0266466615000158).
- Giacomini, Raffaella and Giuseppe Ragusa (Sept. 2014). “Theory-coherent forecasting”. In: *Journal of Econometrics* 182.1, pp. 145–155. ISSN: 0304-4076. DOI: [10.1016/j.jeconom.2014.04.014](https://doi.org/10.1016/j.jeconom.2014.04.014).
- Patacchini, Eleonora, Giuseppe Ragusa, and Yves Zenou (Sept. 2014). “Unexplored Dimensions of Discrimination in Europe: Homosexuality and Physical Appearance”. In: *Journal of Population Economics* 28.4, pp. 1045–1073. ISSN: 0933-1433. DOI: [10.1007/s00148-014-0533-9](https://doi.org/10.1007/s00148-014-0533-9).
- Mazzocchetti, Daniele, Amy Maria Berti, Roberta Sartini, Alessandra Lucarini, Giuseppe Ragusa, Matteo Caroli, and Luca Pierelli (Oct. 2013). “Total nucleated cells as a sole predictor of distinct targets of hematopoietic potential (CD34+ cells) in cord blood units: the results of a large series analysis in autologous cord blood units”. In: *Transfusion* 54.5, pp. 1256–1262. ISSN: 1537-2995. DOI: [10.1111/trf.12458](https://doi.org/10.1111/trf.12458).
- Mazzolari, Francesca and Giuseppe Ragusa (Apr. 2013). “Spillovers from high-skill consumption to low-skill labor markets”. In: *Review of Economics and Statistics* 95.1, pp. 74–86. ISSN: 0034-6535. DOI: [10.1162/rest_a_00234](https://doi.org/10.1162/rest_a_00234).
- Ragusa, Giuseppe (Apr. 2011b). “Minimum divergence, generalized empirical likelihoods, and higher order expansions”. In: *Econometric Reviews* 30.4, pp. 406–456. ISSN: 0747-4938. DOI: [10.1080/07474938.2011.553541](https://doi.org/10.1080/07474938.2011.553541).

§ BOOK CHAPTERS

- Biagi, Federico, Paolo Naticchioni, Giuseppe Ragusa, and Claudia Vittori (Mar. 2018). “Routinization and the Labour Market: Evidence from European Countries”. In: *Digitized Labor: The Impact of the Internet on Employment*. Ed. by Lorenzo Pupillo, Eli Noam, and Leonard Waverman. Cham: Springer International Publishing, pp. 51–69. ISBN: 978-3-319-78420-5. DOI: [10.1007/978-3-319-78420-5_4](https://doi.org/10.1007/978-3-319-78420-5_4).
- Patacchini, Eleonora, Giuseppe Ragusa, and Yves Zenou (Mar. 2015). “Unexplored dimensions of discrimination in Europe: Religion, homosexuality and physical appearance”. In: *Unexplored Dimensions of Discrimination*. Ed. by T. Boeri, E. Patacchini, and G. Peri. Oxford University Press, pp. 218–236. ISBN: 978-0-198-72985-3. DOI: [10.1093/acprof:oso/9780198729853.003.0010](https://doi.org/10.1093/acprof:oso/9780198729853.003.0010).
- Naticchioni, Paolo and Giuseppe Ragusa (Mar. 2014). “Information Technology and Labor Market Polarization in Europe”. In: *Wealth, Income Inequalities, and Demography*. Ed. by Luigi Paganetto. Springer Science + Business Media, pp. 145–161. ISBN: 978-3-319-05908-2. DOI: [10.1007/978-3-319-05909-9_6](https://doi.org/10.1007/978-3-319-05909-9_6).
- Ragusa, Giuseppe (Nov. 2014). “Approximate Bayesian Inference in Models Defined Through Estimating Equations”. In: *Bayesian Inference in the Social Sciences*. Ed. by I. Jeliazkov and X.S. Yang. Wiley-Blackwell, pp. 265–290. ISBN: 978-1-118-77105-1. DOI: [10.1002/9781118771051.ch11](https://doi.org/10.1002/9781118771051.ch11).

§ OTHER WRITINGS

- Altavilla, Carlo, Refet Gürkaynak, Roberto Motto, and Giuseppe Ragusa (Aug. 2020a). “Financial market reactions to monetary policy signal”. In: *voxeu.org*.
- (Oct. 2019a). “Dimensions of ECB policy communication and their financial market effects”. In: *voxeu.org*.
- (Oct. 2019b). “The Euro Area Monetary Policy Event-Study Database”. In: *voxeu.org*.
- Borri, Nicola, Gianfranco di Vaio, and Giuseppe Ragusa (Feb. 2012). “Is Italy going to make it?”. In: *voxeu.org*.
- Patacchini, Eleonora, Giuseppe Ragusa, and Yves Zenou (Nov. 2012). “Unexplored dimensions of discrimination in Italy”. In: *voxeu.org*.

§ WORKING PAPERS

- Giacomini, Raffaella, Ron Gallant, and Giuseppe Ragusa (Oct. 2014). “Generalized Method of Moments with latent variables”. In: *CEPR discussion paper, No. 9692*.
- Naticchioni, Paolo, Giuseppe Ragusa, and Riccardo Massari (Dec. 2014). “Unconditional and Conditional Wage Polarization in Europe”. In: *Discussion Paper Series, Forschungsinstitut zur Zukunft der Arbeit (IZA), No. 8465*. ISSN: 2365-9793.
- Mazzolari, Francesca and Giuseppe Ragusa (Nov. 2012). “Time limits: The effects on welfare use and other consumption-smoothing mechanisms”. In: *Discussion Paper Series, Forschungsinstitut zur Zukunft der Arbeit (IZA), No. 6993*. ISSN: 2365-9793.
- Ragusa, Giuseppe (Feb. 2011a). “Bayesian likelihoods for moment condition models”. In: *mimeo*.
- Komunjer, Ivana and Giuseppe Ragusa (Aug. 2009). “Existence and Uniqueness of Semiparametric Projections”. In: *Department of Economics, University of California, San Diego*.

CONFERENCE AND WORKSHOP PRESENTATIONS

1st Ventotene Workshop in Macroeconomics	<i>2021</i>
Sapienza University, Ventotene, Latina, Italy	
Conference on Indirect Estimation Methods	<i>2014</i>
University of Konstanz, Abbey Hegne, Allensbach, Germany	
Carlo Giannini Conference in Macroeconometrics	<i>2014</i>
University of Pavia, Pavia, Italy	
Frontiers of Macroeconometrics	<i>2014</i>
University College London, London, UK	
Summer Institute, Forecasting Seminar	<i>2010</i>
National Bureau of Economic Research, Boston, MA, USA	
Cireq Time Series Conference	<i>2009</i>
University of Montreal, Montreal, Canada	
Annual Symposium of the Society For Nonlinear Dynamics And Econometrics	<i>2008</i>
Federal Reserve Bank of San Francisco	
ALL-UC Econometrics Mini-Conference	<i>2008</i>
University of California, Berkeley, CA	
14th International Conference on Computing in Economics/Finance	<i>2008</i>
CREST-ENSAE, Parigi, Francia	
Econometric Society Winter Meeting	<i>2008</i>
New Orleans, LA, USA	
Annual Congress of the European Economic Association	<i>2007</i>
Budapest, Hungary	
Annual Congress of the European Economic Association	<i>2006</i>

Vienna, Austria

Econometric Society Summer Meeting Minneapolis, MN, USA	2006
Seminar on Bayesian Inference in Econometrics and Statistics University of Iowa, Iowa City, IA, USA	2006
Greater New York Metropolitan Area Econometrics Colloquium Columbia University, New York, NY, USA	2005
European Summer Symposium in Labour Economics IZA, Buch/Ammersee, Germany	2004
Labor Study Program National Bureau of Economic Research, Boston, MA, USA	2004

SEMINARS

UC-San Diego (2005), University of British Columbia (2005), Concordia University (2005), University of Washington (Dept. of Statistics) (2005), University of Washington (2005) (Dept. of Economics), UC-Irvine (2005), Boston College (2005), Caltech (2006), Princeton (2006), Brown (2006), Yale (2007), Northwestern (2007), UC-Los Angeles (2007), UC-Davis (2008), UC-San Diego (2008), UC-Riverside (2008), UC-Berkeley (2008), UC-Irvine (2009), UPENN (2009), University of Milan – Bocconi University (2011), Università La Sapienza (2013), European Center for Advanced Research in Economics and Statistics (2013), Universidad Carlos III de Madrid - Dept. of Statistics (2014), Università Tor Vergata (2015), Università di Napoli Federico II (2016), UC-San Diego (2018), Università di Pisa (2018), Sant’Anna School of Advanced Studies (2019)

RESEARCH GRANTS

§ AS PRINCIPAL INVESTIGATOR:

- NEUJOBS, Horizon 2020 European Commission, Bruxelles, Belgium** 2010 — 2015
Research project financed by the European Commission, under the 7th Framework Programme.
Project title: *“Employment 2025: How will multiple transitions affect the European labor market.”*
- National Poverty Center — Census Bureau, Washington, DC** 2007 — 2008
Project title: *“Time Limits: The Effects on Welfare Use and Other Consumption-Smoothing Mechanisms”*
- University of California, Berkeley — Labor and Employment Research Fund**
Project title: *“Increasing Top Wages and the Growth of Low-Quality Jobs: An Analysis at the Local Labor Market Level”*

§ AS PARTICIPANT:

- Italian Ministry of Education, Universities, and Research, PRIN** 2017 — 2020
Principal Investigator: Fabrizio Mattesini. Project title: *“The Architecture of Markets and Institutions after the Crisis: Theoretical Foundations and Policy Implications”*
- Italian Ministry of Education, Universities, and Research, PRIN** 2013 — 2016
Principal Investigator: Gaetano Bloise. Project title: *“Scelte di portfolio, stabilità finanziaria e ciclo economico”*
- Italian Ministry of Education, Universities, and Research, PRIN** 2010 — 2012
Principal Investigator: Luca Gabriele Deidda. Project title: *“Asimmetrie informative, costi di aggiustamento ed efficienza allocativa: fondamenti microeconomici e implicazioni macroeconomiche”*

AWARDS AND FELLOWSHIPS

- Clive W.J. Granger Fellowship for "Outstanding Graduate Research" in Econometrics**
2004 — 2005
University of California, San Diego
- Teaching Assistant Excellence Award** *2004*
University of California, San Diego
- Scholarship for Graduate Studies Abroad** *2001*
Ente per gli Studi Economici e Finanziari Luigi Einaudi, Rome

INSTITUTIONAL AND SCIENTIFIC ACTIVITIES

§ REFEREE ACTIVITY

Journals: *Econometrica*, *Journal of Econometrics*, *Journal of Business and Economic Statistics*, *Econometric Theory*, *National Science Foundation*, *Econometric Reviews*, *Quantitative Economics*, *European Economic Review*, *Review of Economics of the Household*, *Regional Science*, *International Journal of Central Banking*, *Review of Economics and Statistics*, *Journal of the European Economic Association*, *International Journal of Central Banking*, *Journal of Money, Credit and Banking*, *Labour Economics*, *Oxford Bulletin of Economics and Statistics*

§ EDITORIAL BOARDS

Quantitative Finance and Economics *2017 — Present*

§ INSTITUTIONAL APPOINTMENTS

- Member of the Scientific Committee**, Poste Insieme Onlus *2015 — Present*
Poste Italiane S.p.A.
- Member of the Task Force on Startups** *2011 — 2012*
Italian Ministry of Economic Development, Rome
The Task Force on start-up was instituted to put forward policy proposals to make Italy a friendlier place for startups. The Task Force report "Restart, Italy!" can be downloaded [here](#)

TEACHING

§ VISITING AND TEACHING APPOINTMENTS

- London Business School, London. UK** 2019—Present
Guest Lecturer
- Advanced Econometrics II (Time Series, Ph.D.) *2019 — Present*
- Machine Learning for Business (Master level) *2019 — Present*
- Luiss Business School, Rome, Italy** 2014 — 2018
Director, Master in Big Data Management (MABDA)

§ REGULAR TEACHING

- University of Pisa**
- Advanced Econometrics (Graduate) *2019 — Present*
- Topics in Macroeconometrics (Graduate) *2019 — Present*
- Introduzione all'Econometria (Undergraduate) *2019 — 2020*

Quantitative Methods for Business (Undergraduate) 2020 — Present

Luiss University

Applied Statistics & Econometrics (Undergraduate) 2009 — 2017

Econometrics (Graduate) 2009 — 2011

Advanced Econometrics I:Microeconometrics (Graduate) 2009 — 2015

Advanced Econometrics II:Macroeconometrics (Graduate) 2014

Econometric Theory (Graduate) 2016 — 2017

Einaudi Institute for Economics and Finance

Econometric Review Course (Ph.D.) 2015 — 2017

Econometric of DSGE Models (Ph.D.) 2014 — 2017

Chongqing University, Chongqing, China

Statistics for Empirical Research 2014

Executive Doctorate in Business Administration Program, coordinated by Sant'Anna with Chongqing University and Grenoble School of Management

University of California, Irvine

Econometrics 120B (Undergraduate) 2006 — 2009

Director of the Honors Program in Economics 2008 — 2009

Econometrics 220B (Ph.D.) 2006 — 2009

Rutgers University

Econometrics (Undergraduate) 2005

Econometric Theory (Ph.D.) 2005

§ MASTERS AND OTHER PROFESSIONAL PROGRAMS

Master in Big Data Management, Luiss Business School

Machine Learning 2015 — 2018

Econometrics 2015 — 2016

Statistics 2015 — 2016

Machine Learning 2016

Master in Business Administration, Luiss Business School

Statistics 2012 — 2016

Business Analytics & Big Data (Executive) 2016

Master in Corporate Finance (Luiss Business School)

Statistics 2015 — 2016

PH.D. ADVISING

Dr. Luca Brugnolini (Rokos Hedge Fund) 2018

Thesis title: *Essays in Macroeconometrics*

Dr. Siria Angino (European Central Bank) 2017

Thesis title: *The Importance of Being Clustered*

- Dr. Marika Cioffi** (Bank of Italy) 2017
Thesis title: *Essays in Applied Microeconomics*
- Dr. Francesco Corea** (Balderton Capital) 2017
Thesis title: *Essays on Machine Learning for Economics and Finance*
- Dr. Valerio Scalone** (Banque de France) 2015
Thesis title: *Rescuing Private DSGE*
- Dr. Marta Auricchio** (Bank of Italy) 2015
Thesis title: *Local Manufacturing Multiplier and Human Capital in Italian Local Labor Markets*
- Dr. Alberto Caruso** (Ernest & Young) 2015
Thesis title: *Essays in Applied Macroeconomics*