

# GIUSEPPE RAGUSA

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

## CURRENT POSITION

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**Sapienza University of Rome, Rome, Italy**

*November 2022 — pres.*

Associate Professor

Department of Economics and Law

**Sapienza University of Rome, Rome, Italy**

*December 2023 — pres.*

Coordinator of the PhD program in Economics

Department of Economics and Law

## PAST POSITIONS

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**University of Pisa, Pisa, Italy**

*December 2018 — December 2022*

Associate Professor

Department of Economics and Management

**European Central Bank**

*October 2017 — February 2018*

Senior Economist

DG/MP Monetary Policy Strategy Division

**European Central Bank**

*February 2015 — February 2016*

Economist

DG/MP Monetary Policy Strategy Division

**Luiss University, Rome, Italy**

*October 2009 — September 2017*

Assistant Professor

Department of Economics

**University of California, Irvine, CA, USA**

*July 2006 — July 2010*

Assistant Professor

Department of Economics

**Rutgers University, New Brunswick, NJ, USA**

*July 2005 — July 2016*

Assistant Professor

Department of Economics

## EDUCATION

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**University of California, San Diego, CA**

*June 2005*

Ph.D. in Economics

**University of California, San Diego, CA**

*December 2003*

Master in Economics

**Bocconi University, Milan, Italy**

*September 1999 — June 2000*

Master in Economics

**Bocconi University, Milan, Italy**

*September 1994 — October 1999*

Laurea in Economics (Summa cum laude)

## § 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).
- Carlo Altavilla Refet Gürkaynak, Roberto Motto and Giuseppe Ragusa (2020). “How do financial markets react to monetary policy signals?” In: *Research Bulletin* 73. ISSN: 2363-3417.
- Altavilla, Carlo, Luca Brugnolini, Refet S Gürkaynak, Roberto Motto, and Giuseppe Ragusa (Dec. 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 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: [10.1561/104.00000050](https://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 (May 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).
- Mazzocchi, 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. 2015a). “Discrimination and Labor Market Outcomes: Theoretical Mechanisms and Existing Empirical Studies”. In: *Unexplored Dimensions of Discrimination*. Ed. by T. Boeri, E. Patacchini, and G. Peri. Oxford University Press, pp. 149–167. ISBN: 978-0-198-72985-3. DOI: [10.1093/acprof:oso/9780198729853.003.0007](https://doi.org/10.1093/acprof:oso/9780198729853.003.0007).

- Patacchini, Eleonora, Giuseppe Ragusa, and Yves Zenou (Mar. 2015b). “Do Employers Discriminate Against Physical Appearance and Sexual Preference? A Field Experiment”. In: *Unexplored Dimensions of Discrimination*. Ed. by T. Boeri, E. Patacchini, and G. Peri. Oxford University Press, pp. 204–217. ISBN: 978-0-198-72985-3. DOI: [10.1093/acprof:oso/9780198729853.003.0009](https://doi.org/10.1093/acprof:oso/9780198729853.003.0009).
- (Mar. 2015c). “Exploratory Analysis for Europe: Religion and Physical Appearance”. In: *Unexplored Dimensions of Discrimination*. Ed. by T. Boeri, E. Patacchini, and G. Peri. Oxford University Press, pp. 168–203. ISBN: 978-0-198-72985-3. DOI: [10.1093/acprof:oso/9780198729853.003.0008](https://doi.org/10.1093/acprof:oso/9780198729853.003.0008).
- (Mar. 2015d). “Other Dimensions of Discrimination”. 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. Jeliaskov and X.S. Yang. John Wiley & Sons, Inc., pp. 265–290. ISBN: 9781118771211. DOI: [10.1002/9781118771051.ch11](https://doi.org/10.1002/9781118771051.ch11).

## § 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*.
- 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*.
- Ragusa, Giuseppe (Feb. 2011a). “Bayesian likelihoods for moment condition models”. In: *mimeo*.

## CONFERENCE AND WORKSHOP PRESENTATIONS

<b>Luiss Finance Workshop, Invited discussant</b>	<i>2024</i>
Luiss University, Rome, Italy	
<b>Cybersecurity Workshop for CISO, Invited Speaker</b>	<i>2024</i>
Poste Italiane, Rome, Italy	
<b>Virtual Time Series Seminar, Invited Discussant</b>	<i>2024</i>
King’s Business School, London, UK	
<b>2nd Ventotene Workshop in Macroeconomics</b>	<i>2022</i>
Sapienza University, Ventotene, Latina, Italy	
<b>1st Ventotene Workshop in Macroeconomics</b>	<i>2021</i>
Sapienza University, Ventotene, Latina, Italy	
<b>Conference on Indirect Estimation Methods</b>	<i>2014</i>
University of Konstanz, Abbey Hegne, Allensbach, Germany	
<b>Carlo Giannini Conference in Macroeconometrics</b>	<i>2014</i>
University of Pavia, Pavia, Italy	

<b>Frontiers of Macroeconometrics</b>	<i>2014</i>
University College London, London, UK	
<b>Summer Institute, Forecasting Seminar</b>	<i>2010</i>
National Bureau of Economic Research, Boston, MA, USA	
<b>Cireq Time Series Conference</b>	<i>2009</i>
University of Montreal, Montreal, Canada	
<b>Annual Symposium of the Society For Nonlinear Dynamics And Econometrics</b>	<i>2008</i>
Federal Reserve Bank of San Francisco	
<b>ALL-UC Econometrics Mini-Conference</b>	<i>2008</i>
University of California, Berkeley, CA	
<b>14th International Conference on Computing in Economics/Finance</b>	<i>2008</i>
CREST-ENSAE, Parigi, Francia	
<b>Econometric Society Winter Meeting</b>	<i>2008</i>
New Orleans, LA, USA	
<b>Annual Congress of the European Economic Association</b>	<i>2007</i>
Budapest, Hungary	
<b>Annual Congress of the European Economic Association</b>	<i>2006</i>
Vienna, Austria	
<b>Econometric Society Summer Meeting</b>	<i>2006</i>
Minneapolis, MN, USA	
<b>Seminar on Bayesian Inference in Econometrics and Statistics</b>	<i>2006</i>
University of Iowa, Iowa City, IA, USA	
<b>Greater New York Metropolitan Area Econometrics Colloquium</b>	<i>2005</i>
Columbia University, New York, NY, USA	
<b>European Summer Symposium in Labour Economics</b>	<i>2004</i>
IZA, Buch/Ammersee, Germany	
<b>Labor Study Program</b>	<i>2004</i>
National Bureau of Economic Research, Boston, MA, USA	

## SEMINARS

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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 (2106), UC-San Diego (2018), Università di Pisa (2018), Sant’Anna School of Advanced Studies (2019)

## RESEARCH GRANTS

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### § 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** 2020 — 2023

Principal Investigator: Fulvio Corsi. Project title: *"Dynamic models for a fast changing world: An observation-driven approach to time-varying"*

**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

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**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

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### § 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*, *Journal of Dynamic and Control*

## § EDITORIAL BOARDS

<b>Economics Letters</b> , <i>Associate Editor</i>	2024 — <i>pres.</i>
<b>Quantitative Finance and Economics</b> , <i>Editorial Board</i>	2017 — <i>pres.</i>

## § INSTITUTIONAL APPOINTMENTS

<b>Member of the Board</b> , Fondazione Ortygia Fondazione Ortygia, Siracusa, Italy	2022 — <i>pres.</i>
<b>Member of the Scientific Committee</b> , Poste Insieme Onlus Poste Italiane S.p.A.	2015 — <i>pres.</i>
<b>Member of the Task Force on Startups</b> 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 <a href="#">here</a>	2011 — 2012

## TEACHING

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### § VISITING AND TEACHING APPOINTMENTS

<b>London Business School, London. UK</b> <b>Guest Lecturer</b>	2019 —
<b>Luiss Business School, Rome, Italy</b> <b>Director, Master in Big Data Management (MABDA)</b>	2014 — 2018

### § REGULAR TEACHING

<b>London Business School</b> Advanced Econometrics II (Time Series, Ph.D.) Machine Learning for Business (Master)	2019 — 2019 —
<b>Sapienza University of Rome</b> Econometria (Undergraduate) Advanced Econometrics (Graduate) Computational Tools in Macroeconometrics (Graduate) Health Econometrics (Graduate)	2023 — 2024 — 2024 — 2023 — 2023
<b>Sant'Anna School of Advanced Studies</b> Time Series Econometrics (Ph.D.)	2021 — 2022
<b>University of Pisa</b> Advanced Econometrics (Graduate) Topics in Macroeconometrics (Graduate) Introduzione all'Econometria (Undergraduate) Quantitative Methods for Business (Undergraduate)	2019 — 2022 2019 — 2022 2019 — 2020 2020 — 2022
<b>Luiss University</b> Applied Statistics & Econometrics (Undergraduate) Econometrics (Graduate)	2009 — 2017 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
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*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**

Advanced Machine Learning	2015 — pres.
Businesss Cases in Machine Learning	2019 — pres.
Econometrics	2015 — 2016
Statistics	2015 — 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
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