Barbara Guardabascio

ASSOCIATE PROFESSOR · ECONOMIC STATISTICS

University of Perugia, Via Alessandro Pascoli 20, Perugia

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Education

University of Rome - Tor Vergata

PHD ECONOMETRICS AND EMPIRICAL ECONOMICS *2007 - 2010*

Thesis Title: "*On the Use of Partial Least Squares for Economic Applications*"
- Supervisor: Prof. Gianluca Cubadda
- External Supervisor: Prof.Alain Hecq

University of Rome - Tor Vergata

MASTER IN ECONOMICS *2006 - 2007*

- Main Subjects: Econometrics, Finance, Economics

University of Salerno

DEGREE IN ECONOMICS *1997 - 2002*

Thesis Title "La risorsa acqua aspetti tecnici, economic e ambientali"
- undergraduate research advisor: Prof. Maria Proto

Professional Experience

2025–	**Membership**, PRIN (Progetto di ricerca di interesse nazionale) PNNR - Assessing COnflict of Interests - ACOI. University of Perugia
2023–	**Membership**, PRIN (Progetto di ricerca di interesse nazionale) - Digital INNOvation: an assessment of the relationship between DATA and other intangible assets and productivity - INNODATA. Lead institution: LUISS Guido Carli; local unit lead: Univesrity of Urbino; affiliation: University of Perugia.
2024–	**Membership**, Business and Collective Ingtelligence Lab, `https://bcintelligence.org/`
2020-2024	**Membership**, Eurostat TSAUG working group
2020-2024	**Membership**, Eurostat TSAGE working group
2020-2024	**Membership**, Eurostat STACE group of experts
2021-2024	**Membership**, Business and Collective Ingtelligence Lab, `https://bcilab.ing.unipg.it/`
2020-2022	**Participation in the ISTAT working group for the creation of the TERRA experimental statistics** `https://www.terra.statlab.it/`, Italian National Institute of Statistics (ISTAT)
2021	**Research Consultant**, The World Bank
2011- 2021	**Researcher at the "Methodological and Data Quality Division"**, Italian National Institute of Statistics
2017–2018	**Membership**, Eurostat Task Force on Temporal Disaggregation
2013	**Econometric Analyst: Analysis and development of an econometric software in Matlab**, Handyplan (Luxembourg)
2009 - 2011	**Econometric Researcher**, Istituto di Ricerca del Consiglio Nazionale dell'Ordine dei Dottori Commercialisti (IRDCEC)
2006- 2011	**Business Accounting Manager**, Owner of the business activity

Publications

JOURNAL ARTICLES

Figà-Talamanca G., Fronzetti Colladon A., Guardabascio B., L. Segneri (2026), Tracking Climate and Environmental Attention: A News-Based Composite Index,*Corporate Social Responsibility and Environmental Management*, DOI: 10.1002/csr.70530 **Fascia A** Area 13.

Da Fermo C., Guardabascio B., E. Stanghellini (2025), The influence of sustainability on credit assessment for the banking sector: a mediation analysis. *Corporate Social Responsibility and Environmental Management*. DOI:10.1002/csr.3266, **Fascia A** Area 13.

Fronzetti Colladon A., Guardabascio B., F. Venturini (2025), A new mapping of technological interdependence, *Research Policy*. 54,1:105126, 1-19, **Fascia A** Area 13.

Cubadda G., Grassi S., B. Guardabascio (2024), The Time-Varying Multivariate Autoregressive Index Model, *International Journal of Forecasting*. https://doi.org/10.1016/j.ijforecast.2024.04.007 **Fascia A** Area 13.

Guardabascio B., Maouro F., L. Monsley (2024), Indirect estimation of a monthly service turnover indicator in Italy. *Empirical Economics*, 1-36. **Fascia A** 13/A

Fronzetti Colladon A., Grippa F., Guardabascio B., G. Costante, F. Ravazzolo (2023), Forecasting consumer confidence through semantic network analysis of online news.*Scientific Reports* 13, 11785. https://doi.org/10.1038/s41598-023-38400-6 **Fascia A** Area 13

Guardabascio B., Brogi F., Benassi F. (2023), Measuring human mobility in times of trouble: an investigation of the mobility of European populations during COVID-19 using big data, *Quality and Quantity*, 1-19. **Fascia A** 13/D

Brogi F., Guardabascio B., G. Barcaroli (2022), The management of Covid-19 epidemic: estimate of the actual infected population, impact of social distancing and directions for an efficient testing strategy. The case of Italy, *International Journal of Computational Economics and Econometrics*, Volume 12, Issue 4, p. 342-365, doi: 10.1504/ijcee.2022.126311

Fronzetti Colladon A., Guardabascio B., R. Innarella (2019), Using Social Network and Semantic Analysis to Analyze Online Travel Forums and Forecast Tourism Demand, *Decision Support System*, 123, 1 – 11. **Fascia A** Area 13

Cubadda G., B. Guardabascio, (2019), Representation, estimation and forecasting of the multivariate index-augmented autoregressive model, *International Journal of Forecasting*, Volume 35, Issue 1, 67-79. **Fascia A** Area 13

Cubadda G., Guardabascio B. A. Hecq, (2017), A vector heterogeneous autoregressive index model for realized volatility measure, *International Journal of Forecasting*, Volume 33, Issue 2, 337-344 **Fascia A** Area 13

Girardi A., Guardabascio B., M. Ventura, (2016), Factor Augmented Bridge Models (FABM) and Soft Indicators to Forecast Italian Industrial Production, *Journal of Forecasting*, Volume 35, Issue 6, 542 -552.

Iaconelli B., Bacchini F., Ippoliti M.G., B. Guardabascio (2015), The seasonal adjustment of quarterly service turnover Indices, *Rivista ufficiale di Statistica*, 17, p. 55-58, ISSN: 1972-4829.

Guardabascio B., M. Ventura, (2014), Estimating the dose-response function through the GLM approach, *Stata Journal* , Volume 14, Issue 1,141–158. **Fascia A** Area 13

Cubadda G., Guardabascio B., A. Hecq,(2013), A General to Specific Approach for Selecting the Best Business Cycle Indicators, *Economic Modelling*, Volume 33, 367–374. **Fascia A** 13/A, 13/C1, 13/D1,D2,D3

Cubadda G., B. Guardabascio (2012), A medium-N approach to macroeconomic forecasting, *Economic Modelling*, Volume 29, 1099-1105. **Fascia A** 13/A, 13/C1, 13/D1,D2,D3

Book Chapters

Cherubini, U., Della Lunga, G., Figà Talamanca G., B. Guardabascio (2025), Text-Based Measures of Cyber Risk The Economic Impact of Cyber Risk News. In *Forthcoming Book*

Aristei, D., Bruno, M., Guardabascio, B., Ortame, F. (2025), From Financial Stablity to Climate Change: A BERTopic Analysis of ECB and National Central Banks Speaches. In *ICES 2025 - 3rd Italian Conference on Economic Statistics* Book of Short Papers, Editor Rosalia Castellano, Giovanni De Luca, Emma Bruno 13-16, ISBN: 979-12-80655-52-3.

Brogi, F., Bruno, M., Guardabascio, B., Cerasti E., De Fausti, F., Guardabascio B., Massacci, G. (2025), Exploring Globalization in the Intenrational Natural Gas Trade Market. In *ICES 2025 - 3rd Italian Conference on Economic Statistics* Book of Short Papers, Editor Rosalia Castellano, Giovanni De Luca, Emma Bruno 53-57, ISBN: 979-12-80655-52-3.

Figà-Talamanca, G.,Fronzetti Colladon, A., Guardabascio, B., Patacca M., Segneri, L. (2024), Assessing the Impact of Climate and Environmental News on Financial Markets in *Mathematical and Statistical Methods for Actuarial Sciences and Finance* Cham: Springer Nature Switzerland, 167-171. ISBN: 978-3-031-64273-9. doi: 10.1007/978-3-031-64273-9_28

Fasano, M., Guardabascio, B., Stanghellini E. (2023), The Role of ESG on Credit Rating in the Banking Sector: A Mediation Analysis to Disentangle the Direct and Indirect Effects in *ESG Integration and SRI Strategies in the EU: Challenges and Opportunities for Sustainable Development.* Cham: Springer Nature Switzerland, 153-173.

Guardabascio B., F. Moauro, (2018) *ESS guidelines on temporal disaggregation, benchmarking and reconciliation*, Eurostat, 18 -26, ISBN 978-92-79-98007-7, doi:10.2785/743998.

Cubadda G., Guardabascio B., A. Hecq,(2013), Building a Synchronous Common-Cycle Index for the European Union, in Cheung Y.W., and F. Westermann (Eds.), *Global Interdependence, Decoupling, and Recoupling*, The MIT Press, 37-52.

Cubadda G., B. Guardabascio (2012), On the use of Partial Least Squares for forecasting large sets of cointegrated time series, in Di Ciaccio et al. (Eds.), *Advanced Statistical Methods for the Analysis of Large Data-Sets, Studies in Theoretical and Applied Statistics*, Springer-Verlag, 171-180.

Tomasetti A., Ranucci S., B. Guardabascio (2012), *Gli effetti del federalismo municipale sul bilancio dell'ente locale*. Chapter 5; Sections 6.2. e 6.3; statistical tables. Franco Angeli, ISBN 978-88-20400-33-0.

Di Nardo T., B. Guardabascio (2011), *23° Rapporto Italia -Eurispes*. Scheda 43: Federalismo Fiscale: aspetti quantitativi e simulazione dei fabbisogni standard, ISBN 978-88-95151-07-6. Pagg. 796-808

Guardabascio B. (2011), On the use of Partial Least Squares for Macroeconomic Application - *Short Paper extracted for the PhD thesis – on Book of Short Papers – PhD Theses in Statistics and Applications*, Vol. 2/2011, Italian Statistical Society, ISBN 978-88-6129-708-1

Capozzi V., Di Nardo T., Guardabascio B., S. Ranucci (2011), *La Fase transitoria del federalismo municipale: Aspetti quantitativi, contabili e fiscali delle nuove entrate comunali*, PRESS, ISBN 978-88-97361-01-5, pagg. 43-80;86-125.

Di Nardo T., Guardabascio B. , Ranucci S., G. Scardocci (2010), Rapporto Italia 2010: Stato, Imprese e Professioni (disponibile on line), www.irdcec.it

Other Publications

Fronzetti Colladon A., Grippa F., Guardabascio B., F. Ravazzolo, G. Costante, Exploring the Antecedents of Consumer Confidence through Semantic Network Analysis of Online News

Brogi F., B. Guardabascio, (2020), Un modello per la stima del contagio in Italia, *Statistica & Società*, 3/2020 http://www.rivista.sis-statistica.org/cms/

Fronzetti Colladon A., La Bella A., Grippa F., Guardabascio B., V. D'Innella Capano (2018), *Brand Intelligence in the Era of Big Data: Advances in the Use of the Semantic Brand Score*, Poster, DOI: 10.13140/RG.2.2.22783.66723

Guardabascio B., Iaconelli B., R. Iannaccone, (2015), Indirect and direct seasonal adjustment: an application to the wholesale trade time series, *Working Paper Istat*, Issue 8.

Guardabascio B., Bacchini F., M. Pepe (2012), La Classe LaTex per i Working Paper Istat, *Working Paper Istat*.

Working Papers

Fronzetti Colladon A, Guardabascio B., Signeri L., Sterlacchini A., F. Venturini, Radical innovation and firm productivity growth.

Depalo D., Guardabascio B., Solution to finite sample bias of heteroskedasticity based identification.

Bianchi R., Cavallo L., Guardabascio B., A. Picciotti, Albergo Diffuso and Local Development: An Analysis of Its Effects.

Aristei D., Bruno M., Guardabascio B., F. Ortame, Extracting Meaningful Information from ECB and FED Speeches via BERT-based Language Modeling

G. Massacci, Guardabascio B., Bruno M., Brogi F., Cerasti E., De Fausti F., A. Fronzetti Colladon, Exploring Globalization in the International Natural Gas Trade Market

Della Piana B., Guardabascio B., F. Di Vincenzo, Can Innovative Technologies Support Management Educators in Enhancing Students' Cross-Cultural Competence? The Power of Personalized Learning Pathways

Brogi F., Guardabascio B., G. Cerulli, Optimal Policy Learning using R.

Guardabascio B., D. Zardetto, F. Benassi, Modeling Attrition in the Ethiopia's HFPS Panel Study

Brogi F., Carnevale O., B. Guardabascio, Measuring the impact of Covid-19 on the Italian economy through the lenses of Interrupted Time-series Analysis.

Amato F., Brogi F., Bruno M., Causo M.S., Cerasti E., De Fausti F., Fronzetti Colladon A., Guardabascio B., P. Pizzo, Exploring Globalization and International Trade using TERRA

Awards, Fellowships, & Grants

2025	**The Energy Nowcasting Challenge - 3rd place GAS Accuracy Award** , Eurostat	*€ 1,000*
2022	**PRIN (Progetto di ricerca di interesse nazionale) - Digital INNOvation: an assessment of the relationship between DATA and other intangible assets and productivity (INNODATA)**, Italian Ministry of Education, University and Research. (Member of local unit, Coordinator Daniele Archibugi)	*€ 239.774*
2021	**Winner of the Grant - Intergenerational Housing** , Comune di Perugia. (Principal Investigator)	*€ 25,000*
2021	**Winner of the European Big Data Hackaton**, Eurostat - il sole 24 ore interview	
2020	**National Scientific Qualification as Associate Professor for Economic Statistics**, ANVUR	
2014	**Project writer (for ISTAT) of the Eurostat Grant Agreement N. 06131.2014.002-2014.381**, Eurostat	*€ 67,076.21*
2013	**Scholarship for the Summer School of Mathematics for Economics and Social Sciences**, Centro di Ricerca Matematica Ennio De Giorgi	
2007 - 2010	**Phd scholarship in Econometrics and Empirical Economics**, University of Rome - Tor Vergata	
2003	**Grant for Publishing a chapter on the book - *Ricerca Innovazione ed Energie Rinnovabili per lo Sviluppo Socio-Economico***, INVES - Associazione Investimento e Sviluppo, Palermo	*€ 2,500*

Visiting Positions

2010	**Maastricht University, School of Business and Economics, Department of Quantitative Economics**, Host and Local Supervisor: Prof. Alain Hecq

Conferences and Seminars

Conference Organiser

2025	**Organizer and Member of the Scientific Commettee of the IWcee25: 13th International Workshop on Computational Economics and Econometrics**, CNR	*Rome, December 3-5*
2025	**Organizer and Member of the Scientific Commettee of the International Fintech Research Conference**, University of Perugia	*Perugia, January 30-31*
2024	**Member of the Scientific Commettee of the XII International Workshop on Computational Economics and Econometrics: Science, Innovation, and Growth: Exploring New Inputs and Cross Effects.** , CNR	*Rome, June 27-28*
2023	**Organizer of the Workshop on Advanced Time Series**, University of Perugia	*Perugia, June 19-20*
2023	**Member of the Scientific Commettee of the XI International Workshop on Computational Economics and Econometrics**, "*Knowledge creation and knowledge framing: models and infrastructures for addressing socio-economic chanllenges*", CNR	*Rome, July 6-7*

Invited Talks

Invited talk on *La decisione pubblica nell'era dell'intelligenza artificiale: Il futuro della valutazione delle politiche pubbliche*. Senato della Repubblica, Roma, Italy, 2026 April 15

Invited talk on *Tracking Climate and Environmental Attention: A News-Based Composite Index*. Methodological and computational issues in large-scale time series models for economics and finance, University of Rome Tor Vergata, Frascati, Italy, 2025 September 12

Seminar on *Spatial Econometric Models*. RISIS Winter School 2025 - Cnr-IRCrES, Rome, Italy, 2025 February 25

Lecture on *Big data & Econometrics: Application to Finance*. International Doctoral Summer School South Italy, Paestum, Italy, 2024 June 13

Seminar on *Climate and environmental attention: a news-based composite indicator*. Politecnico di Milano, Milan, Italy, 2024 April 16

Seminar on *Spatial Econometric Models*. RISIS Winter School 2023 - Cnr-IRCrES, Rome, Italy, 2023 February 23-24

Guardabascio B., D. Zardetto, Survival Modelling of Panel Attrition: A proposal with Application to Ethiopia's HFPS Data. Jobs, Innovation and Value Chains in the age of Climate Change, IFAD Rome, 2022 June 21-24

La dashboard Cosmopoltics per la valutazione dell'impatto Covid sull'import e l'export, Undicesima Giornata Italiana della Staitstica, on line, 2021 November 9

Cosmopolitics, IX International Web-Workshop on Computational Economics and Econometrics - Unfolding Policy Learning: Theory, Methods and Applications, IWCEE, CNR, Rome, 2021 July 2

Seminar on *A model to estimate COVID 19 contagion in Italy*. Association Are we using data in the best way to manage the COVID-19 Pandemic? BDVA - Big Data Value Association, Webinair, 2020 March 26

Workshop Eurostat - Temporal Disaggregation of Time Series, Luxemborug, 2017 Dicember

Workshop Eurostat 2015 - Presentation of the Grant results on "Smart collection methods for a monthly service turnover indicator" 2015 June 8 - 9.

Seminar on *The use of Partial Least Squares for Macroeconomic Applications*. University of Rome - Tor Vergata, Rome, Italy, 2010 October 18

Seminar on *The Partial Least Squares Regression in time series analysis*. University of Maastricht, the Netherlands, 2010 February 4

Seminar on *The use of Partial Least Squares for forecasting large sets of cointegrated time series*. University of Mof Rome - Tor Vergata, Rome, Italy, 2009 May 20

Contributed Presentations

Parroccini A., Guardabascio B., G. Figà Talamanca, Market Regime Detection via Multivariate HMM: Integrating Volatility, Macro-Correlation and Style Factor. MAF 2026, Barcellona, April 8-10, 2026.

Figà Talamanca G., Fronzetti Colladon A., Guardabascio B., Segneri L., Climate and Environmental Attention: a news-based composite indicator. XXVI Workshop on Quantitative Fiance, Palermo, April 15-17, 2025.

Brogi F., Bruno M., Cerasti E., De Fausti F., Giardabascio B., Massacci G., Exploring Globalization in the Indternational Natural Gas Trade Market. 10^{th} Workshop of Energy Finance Italia, Viterbo, February 10-12, 2025

Figà Talamanca G., Fronzetti Colladon A., Guardabascio B., Segneri L., A News-Based Composite Climate Risk Index. 11^{th} International Conference of the Mathematical and Statistical Methods for Actuarial Sciences and Finance (MAF2024), 2024, 4-6 April 2024, Le Havre

Cubadda G., Grassi S., Guardabascio B., The Time-Varying Multivariate Autoregressive Index Model. Paper presented at the 17th International Conference on Computational and Financial Econometrics - CFE 2023, 16-18 December 2023, Berlin

Fronzetti Colladon A., Guardabascio B., Venturini F., Uncovering Technology Interdependence through Text Mining and Network Analysis. Paper presented at the INSNA (International Network for Social Networking Analysis) Conference - Sunbelt 2023, June 25 -July 1, Portland, OR

Guardabascio B., Moauro F., Mosley L., Indirect estimation of a monthly service turnover indicator in Italy. Paper presented at the 10th Italian Congress of Econometrics and Empirical Economics 2023, May 26-28, Universy of Cagliari

Brogi F., Carnevale O., B. Guardabascio, Measuring the impact of Covid-19 on the Italian economy through the lenses of Interrupted Time-series Analysis. 2nd Workshop on Time Series Methods for Official Statistics, OECD, Paris, France, 2022 September 21-23.

International workshop: "Assessing the Effects of Non-Tariff Measures: Hype or Hope?" Roma Tre University, Rome, 2022 July 7-8 (discussant)

Cubadda G., Grassi, S., B. Guardabascio, Workshop on Dimensionality Reduction and Inference in High-Dimensional Time Series. Maastricht University, 2022 June 13-14.

Fronzetti Colladon A., Grippa F., Guardabascio B., F. Ravazzolo, Esploring the impact of online news on Comsumer Confidence. 7th RCEA Time Series Web-Workshop, University of Milano Bicocca, Milan, Italy, 2021 June 25-26.

Amato F., Brogi F., Bruno M., Cerasti E. , Causo M. S., De Fausti F., Guardabascio, B., P.Pizzo, European Big Data Hackaton: Cosmopolitics, International Web-Workshop on Computational Economics and Econometrics, On line, 2020 July 2.

Fronzetti Colladon A., Guardabascio B., R. Innarella, Using social network and semantic analysis to analyze online travel forums and forecast tourism demand. XXIX Conference of International Network for Social Network Analysis Sunbelt 2019, Montréal, 2019 June 18-23.

Cubadda G., Guardabascio B., , Representation, estimation and forecasting of the multivariate index-augmented autoregressive model, SIdE-IEA 29th (EC)^2 Conference, Rome, 2018 December 13-14.

Cubadda G., Guardabascio B., A. Hecq. A vector heterogeneous autoregressive index model for bi-power variation. 8th International Conference on Computational and Financial Econometrics (CFE 2014), Pisa, Italy, 2014 December 6-8.

Girardi A., Guardabascio B., M. Ventura, Factor Augmented Bridge Models (FABM) and Soft Indicators to Forecast Italian Industrial Production. 6th International Conference on Computational and Methodological Statistics, London, UK, 2013 December 14-16.

Cubadda G., Guardabascio B., A. Hecq. A General to Specific Approach for Selecting the Best Business Cycle Indicators. 65th European Meeting of the Econometric Society, Oslo, Norway, 2011 August 25-29 .

Cubadda G., B. Guardabascio, A medium N approach to macroeconomic forecasting. Fourth Italian Congress of Econometrics and Empirical Economics, Pisa, 2011 January 19-21 .

Cubadda G., B. Guardabascio, A medium N approach to macroeconomic forecasting. Biennal Conference of the ANSET – SIS group, Ravello, 2010 April 9-10.

Cubadda G., B. Guardabascio, On the use of Partial Least Squares for forecasting large sets of cointegrated time series. SIS Conference - Statistical Methods for the analysis of large data-sets, Pescara, 2009 September 23-25

Teaching Experience

Spring 2026	**Econometrics**, Course convenor (6 ECTS), *University of Perugia*	*Perugia*
Fall 2025	**Business Statistics**, Course convenor (6 ECTS), *University of Perugia*	*Perugia*
Fall 2025	**Economic and Financial Time Series**, Course convenor (6 ECTS), *University of Perugia*	*Perugia*
Spring 2025	**Econometrics**, Course convenor (6 ECTS), *University of Perugia*	*Perugia*
Fall 2024	**Business Statistics**, Course convenor (6 ECTS), *University of Perugia*	*Perugia*
Fall 2024	**Economic and Financial Time Series**, Course convenor (6 ECTS), *University of Perugia*	*Perugia*
Spring 2024	**Statistical Learning**, Course convenor, *SNA - Scuola Nazionale dell'Amminstrazione Presidenza del Consiglio dei Ministri*	*On line*
Spring 2024	**Statistics**, Course convenor (3 out of 6 ECTS), *University of Perugia*	*Perugia*
Spring 2024	**Statistica per le Decisioni Aziendali**, Course convenor (3 out of 6 ECTS), *University of Perugia*	*On line*
Fall 2023	**Statistical Learning**, Course convenor, *SNA - Scuola Nazionale dell'Amminstrazione Presidenza del Consiglio dei Ministri*	*On line*
Fall 2023	**Economic and Financial Time Series**, Course convenor (6 ECTS), *University of Perugia*	*Perugia*
Spring 2023	**Statistics**, Course convenor (4 out of 6 ECTS), *University of Perugia*	*Perugia*
Spring 2023	**Statistical Learning**, Course convenor, *SNA - Scuola Nazionale dell'Amminstrazione Presidenza del Consiglio dei Ministri*	*On line*
Spring 2023	**Statistica per le Decisioni Aziendali**, Course convenor (3 out of 6 ECTS), *University of Perugia*	*Perugia*
Fall 2022	**Economic and Financial Time Series**, Course convenor (6 ECTS), *University of Perugia*	*Perugia*
Fall 2022	**Statistical Learning**, Course convenor, *SNA - Scuola Nazionale dell'Amminstrazione Presidenza del Consiglio dei Ministri*	*On line*

Spring 2022	**Statistica Aziendale**, Course convenor (3 out of 6 ECTS), *University of Perugia*	*Perugia*
Spring 2022	**Statistical Learning**, Course convenor, *SNA - Scuola Nazionale dell'Amminstrazione Presidenza del Consiglio dei Ministri*	*On line*
Fall 2021	**Statistical Learning**, Course convenor, *SNA - Scuola Nazionale dell'Amminstrazione Presidenza del Consiglio dei Ministri*	*On line*
Fall 2021	**Economic and Financial Time Series**, Course convenor (6 ECTS), *University of Perugia*	*Perugia*
Fall 2020	**Statistical Learning**, Course convenor (6 out of 9 ECTS), *Tor Vergata University*	*Rome*
Fall 2020	**Statistica**, Teaching Assistant, *LUISS Guido Carli*	*Rome*
Fall 2019	**Statistical Learning**, Course convenor (2 out of 6 ECTS),*Tor Vergata University*	*Rome*
Fall 2019	**Quantitative Methods for Finance**, Teaching Assistant, *LUISS Guido Carli*	*Rome*
Fall 2019	**Statistica**, Teaching Assistant, *LUISS Guido Carli*	*Rome*
Spring 2019	**Quantitative Methods III**, Course convenor (9 ECTS), *Tor Vergata University*	*Rome*
Fall 2018	**Econometria di Base**, Course convenor, *Italian National Institute of Statistics (ISTAT)*	*Rome*
Fall 2018	**Statistica**, Teaching Assistant, *LUISS Guido Carli*	*Rome*
Spring 2018	**Applied Statistics and Econometrics**, Course convenor (6 ECTS), *Tor Vergata University*	*Rome*
Fall 2009	**The Turnover Index for Service Sector**, Course convenor - Study Visit of Statistics Institute of Croatia, Italian National Institute of Statistics (ISTAT)	*Rome*
Fall 2009	**Dynamic Regression**, Teaching Assistant, *Tor Vergata University*	*Rome*
Spring 2008	**Econometria di Base**, Teaching Assistant, *Tor Vergata University*	*Rome*
Fall 2007	**Dynamic Regression**, Teaching Assistant, *Tor Vergata University*	*Rome*
Fall 2007	**L'Etica d'Impresa**, Course convenor, *Onu dei Giovani*	*Perugia*

Mentoring

2024-2025	**Antonella Bencivenga**, *"Analysis of the Italian Manufacturing Market: Trends, Challenges and Opportunities witha focus on the Company Ownership"*, Master Degree in International Economics and Management, University of Perugia	*Perugia*
2023-2024	**Riccardo Bianchi**, *"A Weekly Data-Driven Analysis of Financial and Macroeconomic Variables"*, Master Degree in Finance and Quantitative Methods for Economics, University of Perugia	*Perugia*
2022-2023	**Vincenzo Diana**, *"Analizying sentiment in financial news: a quantitative study for the advancement in trading strategies"*, Master Degree in Finance and Quantitative Methods for Economics, University of Perugia	*Perugia*
2023	**Pierluca Maceroni. Current position: Manager at the Presidency of the Council of Ministers.** **Domenico Murfuni. Current position: coworker at the Italian Revenue Agency** **Roberto Pizzi. Current position: Environmental Geologist at National School of Administration and PhD Student in Earth Sciences.** **Pietro Scarpino. Officer at the Prefecture of Grosseto - Territorial Government Office** , *"Analisi preliminare del rischio Natech nel quadro del cambiamento climatico: il caso di studio degli Stati Uniti d'America"*, Diploma di Esperto in Data Science, SNA - Scuola Nazionale dell'Amministrazione, Presidenza del Consiglio dei Ministri	*Rome*
2020-2021	**Edoardo Kerkes. Current position: Quantitative Analyst at Sella SGR**, Master Degree in Finance and Quantitative Methods for Economics, University of Perugia (co-supervisor together with Elena Stanghellini and Prof. Yulia Y.Finogenova). Thesis Title: *"The impact of sustainability criteria on credit risk"*,	*Perugia*

2020-2021	**Manuela Fasano. Current position: Credit risk consultant at Cerved**, Master Degree in Finance and Quantitative Methods for Economics, University of Perugia (co-supervisor together with Elena Stanghellini). Thesis Title: *"Dynamic graphical models: an application to market indices"*	*Perugia*
2021-2022	**Michela Lombardi. GIS Analyst-Developer at Where Tech**, Bachelor in Global Governance, University of Rome - Tor Vergata. Thesis Title: *"Word Rating in Twitter Data Analytics: Semantic & Sentiment Analysis on President Zelens'kyj and Putin during the Ukrainian War"*	*Rome*
2021-2022	**Arina Lopukhina. Current position: student at MSc. Data Science, University of Milan**, Bachelor in Global Governance, University of Rome - Tor Vergata, Thesis Title: *"The effects of gender identity and immigration background on the youth unemployment within a recent socio-economic landscape in Italy"*	*Rome*
2018-2019	**Gabriele Belfiore. Current position: Founder of Capital Venture Consulting**, Bachelor in Business Administsration and Economics, University of Rome - Tor Vergata. Thesis Title: *"Predicting Startup Success in the Italian Innovation Ecosystem"*	*Rome*
2017-2018	**Arianna Krasojevic. Current position: Aftermarket E-Business Specialist at Jhon Deere**, Bachelor in Business and Economics, University of Rome - Tor Vergata. Thesis Title: *"Dynamic Analysis of the Organic Agricolture Market"*	*Rome*
2017-2018	**Davide Del Giudice. Current position: Analyst at UnipolSai Assicurazioni (Regulation and Economic Studies)**, Bachelor in Business and Economics, University of Rome - Tor Vergata, Thesis Title: *"Evolution of the European sovereign bond yield spreads: cross-countries analysis before and after the Great Recession"*	*Rome*
2017-2018	**Lavinia Ferri. Current position: Investment Analyst in P101 Ventures**, Bachelor in Business and Economics, University of Rome - Tor Vergata. Thesis Title: *"A focus on the Swap Yield Curve Behaviour: An Econometric Approach"*	*Rome*

Outreach & Professional Development

Other Qualifications

2013	**Summer School of Mathematics for Economics and Social Sciences**, Centro di Ricerca Matematica Ennio De Giorgi	*Rome*
2012	**Advanced Course for audior of local authorities**, SSPA - Police Ministry	*Rome*
2011	**Basic Course for audior of local authorities**, SSPA - Police Ministry	*Rome*
2008	**Summer School in Econometrics with the following topics:**, Empirical Methods for Business Cycle Research with Gabriel Perez Quiros and Maximo Comacho and Theory and Practice of Forecasting with Large Data Sets with Anindya Banerjee	*Bertinoro*

Administrative Duties

from 2026	**Member of the Teaching and Learning Commission**, University of Perugia, Department of Economics	*Perugia*
from 2026	**Member of the Erasmus commission**, University of Perugia, Department of Economics	*Perugia*
2023-2026	**Member of the Department Council**, University of Perugia, Department of Economics	*Perugia*
2023-2026	**Co-referent of the Commission for Scientific Dissemination** , University of Perugia, Department of Economics	*Perugia*
2023-2026	**Member of the Commission for Business Relations**, University of Perugia, Department of Economics	*Perugia*
2023-2026	**Member of the Commission for the Strengthening of Scientific Research**, University of Perugia, Department of Economics	*Perugia*

Peer Review

Energy Economics, Economic Modelling, Empirical Economics, Econometrics and Statistics, Quality and Quantity, Journal of Official Statistics, Italian Economic Journal, Labour, Spatial Demography, International Journal of Computational Economics and Econometrics, International Journal of Business and Emerging Markets, Nature, Scientific Reports, Plos One, Science Progress, Humanities and Social Sciences Communications, Entropy, Physica A, Journal of Business Cycle Analysis and Measurement, Journal of Business Cycle Research, MDPI.

Professional Memberships

Research Committee Secretary of the Italian National Institute of Statistics (ISTAT) (2020-2021).
Eurostat Seasonal Adjustment Center of Excellence - Statistical methods and tools for time series, seasonal adjustment and statistical disclosure control from (2020 - to present)
Eurostat Task Force on Temporal Disaggregation of time series since its establishment on the (2017-2018)
Italian Statistical Society (from 2009)
Italian Econometric Society (from 2009)
Statutory auditor Register (from 2009)
Chartered Accountant Register (from 2008)

General Knowledge

Operating System: Windows all versions
Programming languages: Gauss, Matlab, Stata, R, Python (basic), MySQL (basic)
Econometric Softwares: EViews, Gretl, Stata, OxMetrics suite, R, Matlab DataBase: MySQL
Language: Italian (native), English (fluent), French (fluent)

Il sottoscritto dichiara di essere a conoscenza delle sanzioni penali cui incorre in caso di dichiarazione mendace o contenente dati non più rispondenti a verità, come previsto dall'art. 76 del D.P.R. 28.12.2000, n. 445.

Il sottoscritto dichiara di essere a conoscenza dell'art. 75 del D.P.R. 28.12.2000, n. 445 relativo alla decadenza dai benefici eventualmente conseguenti al provvedimento emanato qualora l'Amministrazione, a seguito di controllo, riscontri la non veridicità del contenuto della suddetta dichiarazione.

Il sottoscritto, ai sensi del Regolamento UE 2016/679 e del D.Lgs.196/2003, come da ultimo modificato dal D.Lgs. 101/2018, dichiara di essere a conoscenza che i propri dati saranno trattati dall'Università per assolvere agli scopi istituzionali ed al principio di pertinenza.

Perugia,lì 21/04/2026