UNIVERSITÀ DEGLI STUDI DI MILANO
Procedura di valutazione per la chiamata a professore di I fascia da ricoprire ai sensi dell'art. 24, comma 6, della Legge n. 240/2010 per il settore concorsuale 13/A5 Econometria,
(settore scientifico-disciplinare SECS – P/05 - Econometria)
presso il Dipartimento di Economia, Management e Metodi Quantitativi, Codice concorso 5446

Fabrizio Iacone
CURRICULUM VITAE

INFORMAZIONI PERSONALI

COGNOME	IACONE
NOME	FABRIZIO
DATA DI NASCITA	6 MAGGIO 1970

TITOLI

TITOLO DI STUDIO

1995: Laurea in Discipline Economiche e Sociali (corso di 5 anni), Università Bocconi, Milano.

TITOLO DI DOTTORE DI RICERCA

2006: PhD in Economics, London School of Economics, Relatore : P.M. Robinson

ALTRI TITOLI CONSEGUITI:

Master e PG-CAP

1998: MSc Econometrics and Mathematical Economics, London School of Economics

2009: Postgraduate Certificate of Academic Practice, University of York

ABILITAZIONI ASN – Prima Fascia

2017: Econometria (Secs P05)

2019: Statistica Economica (Secs S03)

POSIZIONE CORRENTE:

2017 - corrente: Professore Associato di Econometria, SECS-S P/05, Universita' degli Studi di Milano, Dipartimento di Economia, Management e Metodi Quantitativi

POSIZIONI PREGRESSE:

2013 –2017: University of York, Department of Economics and Related Studies: Senior Lecturer (eq. Professore Associato)

2005 – 2013: University of York, Department of Economics and Related Studies: Lecturer (eq. Ricercatore)

2003 – 2005: London School of Economics: 50% tutorial fellow (Junior Staff, fixed-term contract)

1999 – 2003: London School of Economics: class teacher (esercitatore)

ATTIVITÀ DIDATTICA

INSEGNAMENTI E MODULI
(inserire anno accademico, corso laurea, numero di ore frontali, eventuale CFU)

2018 – 2023 Universita degli Studi Milano

2022 - 2023 Statistics and Econometrics, EPS (MSs) [60 ore]
2022 - 2023 Time Series Analysis MEF (MSc) [20 ore]
2022 - 2023 Time Series Econometrics (PhD) [20 ore]

2021 - 2022 Statistics and Econometrics, EPS (MSs) [60 ore]
2021 - 2022 Time Series DSE (MSc) [20 ore]
2021 - 2022 Time Series Econometrics (PhD) [20 ore]

2020 - 2021 Statistics and Econometrics, EPS (MSs) [60 ore]
2020 - 2021 Time Series DSE (MSc) [40 ore]
2020 - 2021 Time Series Econometrics (PhD) [20 ore]

2019 - 2020 Statistics and Econometrics, EPS (MSs) [60 ore]
2019 - 2020 Time Series DSE (MSc) [40 ore]
2019 - 2020 Time Series Econometrics (PhD) [20 ore]

2018 - 2019 Statistics and Econometrics, EPS (MSs) [60 ore]
2018 - 2019 Time Series DSE (MSc) [40 ore]
2018 - 2019 Time Series Econometrics (PhD) [20 ore]

2017 - 2018 Statistics and Econometrics, EPS (MSs) [60 ore]
2017 - 2018 International Monetary Economics, REL (MSs) [60 ore]

2006 – 2017 University of York

2016 - 2017: Statistics Review (MSc) [approx 15 ore]
2016 - 2017: Probability 1 (BSc) [approx 18 ore + 2x9 ore di esercitazioni]
2016 - 2017: Time Series and Financial Econometrics (BSc) [approx 24 ore + 5x8 ore di esercitazioni]

2015 - 2016: Statistics Review (MSc) [approx 15 ore]
2015 - 2016: Probability 1 (BSc) [approx 18 ore + 2x6 ore di esercitazioni]
2015 - 2016: Introduction to Time Series (BSc) [approx 18 ore + 3x5 ore di esercitazioni]
2015 - 2016: Financial Econometrics (BSc) [approx 6 ore + 3x2 ore di esercitazioni]

2014 - 2015: Statistics Review (MSc) [approx 15 ore]
2014 - 2015: Probability 1 (BSc) [approx 18 ore + 2x6 ore di esercitazioni]
2014 - 2015: Introduction to Time Series (BSc) [approx 18 ore + 3x5 ore di esercitazioni]
2014 - 2015: Financial Econometrics (BSc) [approx 6 ore + 3x2 ore di esercitazioni]

2013 - 2014: Statistics Review (MSc) [approx 15 ore]
2013 - 2014: Probability 1 (BSc) [approx 18 ore + 2x6 ore di esercitazioni]
2013 - 2014: Introduction to Time Series (BSc) [approx 18 ore + 3x5 ore di esercitazioni]
2013 - 2014: Financial Econometrics (BSc) [approx 6 ore + 3x2 ore di esercitazioni]

2012 - 2013: Statistics Review (MSc) [approx 15 ore]
2012 - 2013: Introduction to Statistical Theory (BSc) [approx 18 ore + 2x6 ore di esercitazioni]
2012 - 2013: Introduction to Time Series (BSc) [approx 18 ore + 3x5 ore di esercitazioni]
2012 - 2013: Financial Econometrics (BSc) [approx 6 ore + 3x2 ore di esercitazioni]

2011 - 2012: Statistics Review (MSc) [approx 15 ore]
2011 - 2012: Introduction to Statistical Theory (BSc) [approx 18 ore + 2x6 ore di esercitazioni]
2011 - 2012: Introduction to Time Series (BSc) [approx 18 ore + 3x5 ore di esercitazioni]
2011 - 2012: Financial Econometrics (BSc) [approx 6 ore + 3x2 ore di esercitazioni]

2010 - 2011: Statistics Review (MSc) [approx 15 ore]
2010 - 2011: Introduction to Statistical Theory (BSc) [approx 18 ore + 2x6 ore di esercitazioni]
2010 - 2011: Introduction to Time Series (BSc) [approx 18 ore + 3x6 ore di esercitazioni]
2010 - 2011: Financial Econometrics (BSc) [approx 6 ore + 3x2 ore di esercitazioni]

2009 - 2010: Statistics Review (MSc) [approx 15 ore]
2009 - 2010: Introduction to Statistical Theory (BSc) [approx 18 ore + 2x6 ore di esercitazioni]
2009 - 2010: Introduction to Time Series (BSc) [approx 18 ore + 3x6 ore di esercitazioni]
2009 - 2010: Financial Econometrics (BSc) [approx 6 ore + 3x2 ore di esercitazioni]

2008 - 2009: Statistics Review (MSc) [approx 15 ore]
2008 - 2009: Introduction to Statistical Theory (BSc) [approx 18 ore + 2x6 ore di esercitazioni]
2008 - 2009: Introduction to Time Series (BSc) [approx 18 ore + 3x6 ore di esercitazioni]

2007 - 2008: Statistics Review (MSc) [approx 15 ore]
2007 - 2008: Advanced Econometrics (MSc) [approx 36 ore+ 10 ore di esercitazioni]
2008 - 2008: Time Series 1 (MSc) [approx 18 ore + 3x6 ore di esercitazioni]

2006 - 2007: Advanced Econometrics (MSc) [approx 36 ore+ 10 ore di esercitazioni]
2006 - 2007: Time Series 1 (MSc) [approx 18 ore + 3x6 ore di esercitazioni]

2005 - 2006: Advanced Econometrics (MSc) [approx 36 ore + 10 ore di esercitazioni]
2005 - 2006: Time Series 1 (MSc) [approx 18 ore + 3x6 ore di esercitazioni]

1999 – 2005 London School of Economics

2004 - 2005: class teacher in EC443 Advanced Econometrics (MRes/PhD) [approx 40 ore x 2 classi]
2003 - 2004: class teacher in EC443 Advanced Econometrics (MRes/PhD) [approx 40 ore]

2003 – 2004: class teacher in EC402 Methods of Economic Investigation (MSc) [approx 40 ore]
2002 – 2003: class teacher in Summer School Introduction to Econometrics EC212 (BSc) [approx 15 ore x 2 classi].
2002 – 2003: class teacher in Principles of Econometrics EC221 (BSc) [approx 20 ore x 2 classi].
2001 – 2002: class teacher in Summer School Introduction to Econometrics EC212 (BSc) [approx 15 ore x 3 classi].
2001 – 2002: class teacher in Principles of Econometrics EC221 (BSc) [approx 20 ore x 2 classi].
2000 – 2001: class teacher Preliminary course of Statistics EC401 (MSc) [approx 15 ore].
2000 – 2001: class teacher in Introduction to Econometrics EC220 (BSc) approx 20 ore x 5 classi].
1999 – 2000: class teacher Preliminary course of Statistics EC401 (MSc) [approx 15 ore].
1999 – 2000: class teacher in Introduction to Econometrics EC220 (BSc) approx 20 ore x 2 classi].

ATTIVITÀ DI DIDATTICA INTEGRATIVA E DI SERVIZIO AGLI STUDENTI

ATTIVITÀ DI RELATORE DI ELABORATI DI LAUREA, DI TESI DI LAUREA MAGISTRALE, DI TESI DI DOTTORATO E DI TESI DI SPECIALIZZAZIONE

Dottorato: Supervisore

Andrea Viselli (in corso)

MSc/Laurea magistrale, Supervisore di tesi o dissertation (16)

York: “Eric” Wang Shuai (MSc Econometrics and Economics, 2005/2006), Matthias Hartmann, (MSc Econometrics and Economics, 2006/2007), Guang Chen (MSc Finance and Econometrics, 2006/2007), Manolia Bourou (MSc Finance and Econometrics, 2006/2007), “Faye” Fei Wang (MSc Finance and Econometrics, 2006/2007), Yuke Li (MSc Project Management Finance and Investment, 2015/2016), Fabio Profumo (MSc Finance and Econometrics, 2015/2016).

Milan: Nicoleta Roman (EPS, 2019); Borisav Markovic (EPS, 2019), Jorgest Kovaci (EPS, 2020); Simone Quadrelli (DSE, 2020); Matteo Fratoni (EPS, 2020); Martin Grime (EPS, 2021); Enrico Verzeroli (DSE, 2022); Federico Mutasci (EPS, 2022); Irmak Gunal (EPS, 2022).

ATTIVITÀ DI TUTORATO DEGLI STUDENTI DI CORSI DI LAUREA E DI LAUREA MAGISTRALE E DI TUTORATO DI DOTTORANDI DI RICERCA

PhD: Thesis Advisor Group (eq. Secondo Supervisore)
York:
Federico Crudu (Awarded 15 Sept 2009)
Derya Filiz Unsal (Awarded 6 Nov 2009)
Francesco Mariotti (Awarded 4 April 2011)
Liquiong Wang (Awarded 1 July 2011)

Laurea Magistrale: Correlatore (13)
Milan: Daniel Arapi (MEF, 2019), Alexandre Jacques dell’Agnola (EPS, 2019); Tommaso Sartori (EPS, 2020); Selin Ozdamar (EPS, 2020); Marian Mihindukulasuriya (EPS, 2020); Francesca Corti (EPS, 2020); Maria Giuseppina Brunelli (DSE, 2021); Sajjad Syeda Sandeela (EPS, 2022); Valeria Battista (EPS, 2022): Lisa Schack Iversen (EPS, 2022); Sonia Petrini (DSE, 2022). Gihan Chaturanga Bogodage (EPS, 2023); Dario Di Matteo (EPS, 2023);

ATTIVITÀ DI RICERCA SCIENTIFICA

PUBBLICAZIONI SCIENTIFICHE

Publications in Peer Reviewed Academic Journals

"Testing the predictive accuracy of COVID-19 forecasts", 2023, with L. Coroneo, A. Paccagnini, P. Santos Monteiro, *International Journal of forecasting*, 39 606–622 https://doi.org/10.1016/j.ijforecast.2022.01.005.

"Semiparametric tests for the order of integration in the possible presence of level breaks", 2021, With M. Ø. Nielsen and A.M.R. Taylor, *Journal of Business and Economic* Statistics 40, 880-896. DOI: 10.1080/07350015.2021.1876712.

"Comparing predictive accuracy in small samples using fixed smoothing asymptotics", 2020, With L. Coroneo, *Journal of Applied Econometrics* 35, 391-409. DOI: 10.1002/jae.2756

"Semiparametric detection of changes in long range dependence", 2019, with S. Lazarova, *Journal of Time Series Analysis* 40 (5) 693-706, doi 10.1111/jtsa.12448

"Fixed bandwidth inference for fractional cointegration", 2019, with J. Hualde, *Journal of Time Series Analysis* 40: 544–572, DOI:10.1111/jtsa.12455.

"Testing the order of fractional integration of a time series in the possible presence of a trend break at unknown point", 2019, with S. Leybourne and A.M.R. Taylor, *Econometric Theory,* 35, 1201-1233 doi:10.1017/S0266466618000361

"Revisiting inflation in the euro area allowing for long memory", 2017, with J. Hualde, *Economics Letters* 156, 145-150. http://doi.org/10.1016/j.econlet.2017.04.025

"Fixed bandwidth asymptotics for the studentized mean of fractionally integrated processes", 2017, with J. Hualde, *Economics Letters* 150, 39–43. http://dx.doi.org/10.1016/j.econlet.2016.10.014

"Testing for a change in mean under fractional integration", 2017, with S. Leybourne and AM R Taylor, *Journal of Time Series Econometrics,* Vol 9, issue 1. DOI 10.1515/jtse-2015-0006

"Spatial effects in a common trend model of US city-level CPI", 2015, with P. Burridge and S. Lazarova, *Regional Science and Urban Economics* 54, 87–98, http://dx.doi.org/10.1016/j.regsciurbeco.2015.07.001

"Small-b and fixed-b asymptotics for weighted covariance estimation in fractional cointegration", 2015, with J. Hualde, *Journal of Time Series Analysis* 36, 528–540, DOI: 10.1111/jtsa.12113

"A fixed-b test for a break in level at an unknown time under fractional integration", 2014, with S. Leybourne and R. Taylor, *Journal of Time Series Analysis* 35, 40-54 DOI: 10.1111/jtsa.12049

"Testing for a break in trend when the order of integration is unknown", 2013, with S. Leybourne and R. Taylor, *Journal of Econometrics* 176, issue 1, pp 30-45. http://dx.doi.org/10.1016/j.jeconom.2013.03.008

"On the behavior of fixed-b trend break tests under fractional integration",2013, with S. Leybourne and R. Taylor, *Econometric Theory* 29, issue 2, pp 393-418. http://dx.doi.org/10.1017/S0266466612000291

“First stage estimation of fractional cointegration”, 2012, with J. Hualde, *Journal of Time Series Econometrics*, Volume 4, Issue 1 Article 2. https://doi.org/10.1515/1941-1928.1129

“Modelling the dynamics of a public health care system: evidence from time-series data”, 2012, with S. Martin, L. Siciliani and P.C. Smith, *Applied Economics*, 44:23, 2955-2968. https://doi.org/10.1080/00036846.2011.568407

“Local Whittle estimation of the memory parameter in presence of deterministic components”, 2010, *Journal of Time Series Analysis*, 31, 37-49. https://doi.org/10.1111/j.1467-9892.2009.00638.x

“A Semiparametric Analysis of the Term Structure of the US Interest Rates”, 2009, *Oxford Bulletin of Economics and Statistics*, 71, 4, 475-490. https://doi.org/10.1111/j.1468-0084.2008.00546.x

“Cointegration in Fractional Systems with Deterministic Trends”, 2005, with P.M. Robinson, *Journal of Econometrics* 129, 263–298. https://doi.org/10.1016/j.jeconom.2004.09.009

“Extracting information from asset prices: the methodology of EMU calculators”, 2000, with C. A. Favero, F. Giavazzi, G. Tabellini, *European Economic Review* 44, 1607-1632, https://doi.org/10.1016/S0014-2921(99)00023-9

Chapters in Books

Inflation control in Central and East European countries, 2009, with R. Orsi, in D. Basu (ed.), *Economic Models: Methods,Theory and Applications*, World Scientific Publishing Company. ISBN: 9812836454

Monetary policy rules in the Euro area, 2003, in: L. Paganetto (ed), Una governance per l’Italia in Europa, Bologna, *Il Mulino*. ISBN-10: 8815095705.

Monetary policy, forward rates and long rates: does Germany differ from the United States?, 1998, with C.Favero and M.Pifferi; in *Monetary Policy and Interest Rates*, Ignazio Angeloni and Riccardo Rovelli (ed.), ISBN13: 9780333716472, Palgrave Macmillan.

Reports:

Exchange rate regimes and monetary policy strategies for new member countries, 2004, with R. Orsi, V. Lavrac, in M. Bolle (ed.) *Eurozone Enlargement - Exploring Uncharted Waters*. (pp. 31 - 46). ISBN: 3-8305-0834-4. Berlin: Berliner Wissenschafts-Verlag (Germany).

ATTIVITÀ QUALI LA DIREZIONE O LA PARTECIPAZIONE A COMITATI EDITORIALI DI RIVISTE SCIENTIFICHE

August 2011- August 2017; April 2023 - current: *Bulletin of Economic Research*, Associate Editor

February 2020-March 2023: *Bulletin of Economic Research*, Trustee

June 2013 – current: *Journal of Time Series Analysis*, Associate Editor

PREMI E RICONOSCIMENTI NAZIONALI E INTERNAZIONALI PER ATTIVITÀ DI RICERCA

2019 – current: University of York, Honorary Research Fellow

PARTECIPAZIONE IN QUALITÀ DI RELATORE A CONGRESSI E CONVEGNI DI INTERESSE INTERNAZIONALE

2022: 42nd International Symposium on Forecasting, 11-13 July, Oxford; 1st Bergamo Workshop in Econometrics and Statistics, 15-16 September.

2018: Workshop Long Memory, Hannover, 25-26 October;

2017: 10th York Econometrics Symposium (YES10)

2015: 6th ICEEE, Salerno, 21-23 January.

2013: 7th Conference in Computational and Financial Econometrics (London), 14-16 December.

2012: Conference in honour of PCB Phillips, York, 12 and 13 July.

2009: York Econometrics workshop, 11 May; 64th Econometric Society European Meeting (Barcelona), 23-28 August; 3rd Annual conference Recent developments in Time Series Analysis, Nottingham, 14-15 Sept.

2008: 2nd International Workshop on Computational and Financial Econometrics (Neuchâtel), 19-21 June;

2007: 62nd Econometric Society European Meeting (Budapest), 27-31 August;

2006: Financial Econometrics, York, 2 and 3 June; Break and Persistence in econometrics, Cass 11-12 December;

2005: ICEEE-Italian Congress in Econometrics and Empirical Economics, Venice, 24 and 25 January;

SEMINARI

Invited Seminars

2020: Università Statale di Verona [5 Febr]
2018: University of Hannover [16 May];
2016: University of York - Mathematics [20 May]; Universita’ Statale di Bologna [30 May]
2015: University of Lund [6 March]; University of Nottingham [19 March]; Università Statale del Piemonte Orientale (Novara) [28 May].
2010: Università Commerciale L. Bocconi Milano;
2009: Brunel University, Università Statale di Cagliari;
2008: Queen Mary University of London, Royal Holloway University of London
2007: Università Statale di Salerno; University of Nottingham;
2006: Università degli Studi di Milano;
2005: Queen Mary University of London, City University, Birkbeck College, Georgia State University, University of York, Università Statale di Bologna;

Internal (Departmental) seminars
2021, 11 November
2019, 2 May
2017, 1 June
2014, 13 November.
2011, 1 December.
2008, 12 June;
2006, 16 March;

ATTIVITÀ GESTIONALI, ORGANIZZATIVE E DI SERVIZIO

INCARICHI DI GESTIONE E AD IMPEGNI ASSUNTI IN ORGANI COLLEGIALI E COMMISSIONI, PRESSO RILEVANTI ENTI PUBBLICI E PRIVATI E ORGANIZZAZIONI SCIENTIFICHE E CULTURALI, OVVERO PRESSO L'ATENEO O ALTRI ATENEI

Incarichi Amministrativi di Maggiore Rilevanza presso Unimi e York:

Milano: Collegio Didattico del Dottorato: Coordinamento (2022-in corso)

Milano: Collegio Didattico Corso di Laurea Economics and Political Science: Coordinamento (2021-2022)

York: Chair of Departmental Teaching Committee (2014-2017)

Altri incarichi Amministrativi di Maggiore Responsabilita':

Milan: Commissione per selezione RTD-A in SECS P05, 2022;

York: Recruitment panel member (2012; 2016)

Dettaglio di tutti gli incarichi

Milano: Department of Economics:

- Commissione per selezione RTD-A in SECS P05, 2022;
- Commissioni per Art 45: 2019, 2021-2022;

Economics Doctorate (joint Milano and Pavia Doctorate):

- Collegio Didattico (Managing Board) (2017 – 2022),
- **Chair of Collegio Didattico (2022-current),**
- Admissions Officer (2023),
- Doctorate School (2023) (steering committee of all the doctoral programmes);

Economics and Political Science (MSc),

- Collegio Didattico (Managing Board) (2017 – current),
- **Chair of Collegio Didattico (Managing Board) (2021 – 2022),**
- Selections for Double degree (2019, 2020),
- Admissions Officer (2022);

Data Science and Economics (MSc):

- Collegio Didattico (Managing Board) (2018-2023),

- Academic representative at Commissione Paritetica (Staff Student Liaison Committee),

- Erasmus Officer,

- Tutor (the Tutor is a person that advises students on practical matters, it has some pastoral role feature to it),

- Admissions Officer (2018-2021);

Economics and Finance (MSc):

- Collegio Didattico (Managing Board) (2022-2023)

York: Department of Economics:

- Departmental workshop organizer (2006-2010 full time; 2011-2012 shared);
- VLE contact (2011);

- **Chair of the Combined Degrees in Mathematics and Economics (2011-2013);**

- Mitigating Circumstances Committee (2011- 2013);

- **Recruitment panel member** (2012; 2016) (Recruitment & Selection training module attended, 2012)

- MSc Econometrics and Economics Admission Officer (2013-2014; 2016),
- Feedback coordinator (2013-2017),

- **Chair of Departmental Teaching Committee (2014-2017),**
- Senior Management Team (ex-officio as Chair DTC),
- Chair of Staff Student Liaison Committee (ex-officio as Chair DTC)

[Note: Il DTC e' equiparabile alla Commissione Didattica, ed il SMT e' l'organo di governo del Dipartimento a York, equiparabile alla Giunta; il Staff Student Liaison Committee e' comparabile alla Commissione Paritetica; Il DTC ha anche compiti di autovalutatione e valutazione della qualita', e di pianificazione della didattica nel medio periodo. I compiti di Chair of the Combined Degrees sono comparabili a quelli di Presidente di Corso di Laurea].

ATTIVITÀ DI SERVIZIO ALLA COMUNITÀ SCIENTIFICA

Organization of Conferences and workshops

2017: 10th York Econometrics Symposium (YES10), 15 and 16 June.

2012: Conference in honor of PCB Phillips, York, 12 and 13 July

2009: York Econometrics workshop, 11 May;

Refereeing Activity

Journal of Econometrics (14)
Econometric Theory (12)
Journal of Time Series Analysis (47)

Journal of Business and Economics Statistics (1)
Annals of Statistics (1)
Journal of nonparametric Statistics (1)

Oxford Bulletin of Economics and Statistics (3); International Journal of Forecasting (1); Statistical Methods and Applications (1); Computational Statistics and Data Analysis (3); Econometrics Journal (3); Econometrics Review (4); Statistical Inference for Stochastic Processes (2); Journal of Multivariate Analysis (1)

Econometrics and Statistics (6); Econometrics (2); Statistical Papers (1); Journal of Empirical Finance (2); Bulletin of Economic Research (22); IMA Journal of Management Mathematics (1); Metroeconomica (2); Value in Health (2); Applied Economics (1); American Journal of Agricultural Economics (1); Economics Letters (3); Annals of Public and Cooperative Economics (2); International Journal of Computational Economics and Econometrics (1); Empirical Economics (1); International Journal of Monetary Economics and Finance (1)

Data	7 Dicembre 2023	Luogo	Milano