**ALLEGATO A**

**UNIVERSITÀ DEGLI STUDI DI MILANO**
**Procedura di selezione per la chiamata a professore di II fascia da ricoprire ai sensi dell'art. 18, commi 1 e 4, della Legge n. 240/2010 per il settore concorsuale _13/A1- Economia Politica ,**
**(settore scientifico-disciplinare SECS-P/01 – Economia Politica)**
**presso il Dipartimento di _universita' degli studi di Milano, Codice concorso _5488**

# Valentina Corradi
# CURRICULUM VITAE
# 15 Marzo 2024

**(N.B. IL CURRICULUM NON DEVE ECCEDERE LE 30 PAGINE E DEVE CONTENERE GLI ELEMENTI CHE IL CANDIDATO RITIENE UTILI AI FINI DELLA VALUTAZIONE.**
**LE VOCI INSERITE NEL FACSIMILE SONO A TITOLO PURAMENTE ESEMPLIFICATIVO E POSSONO ESSERE SOSTITUITE, MODIFICATE O INTEGRATE)**

## INFORMAZIONI PERSONALI (NON INSERIRE INDIRIZZO PRIVATO E TELEFONO FISSO O CELLULARE)

| | |
|---|---|
| COGNOME | CORRADI |
| NOME | VALENTINA CARLA TERESA |
| DATA DI NASCITA | 13 APRILE 1959 |

## TITOLI

### TITOLO DI STUDIO
*(indicare la Laurea conseguita inserendo titolo, Ateneo, data di conseguimento, ecc.)*

Laura in Economia Politica, Universita' Bocconi, Milano, 1983

### TITOLO DI DOTTORE DI RICERCA O EQUIVALENTI, OVVERO, PER I SETTORI INTERESSATI, DEL DIPLOMA DI SPECIALIZZAZIONE MEDICA O EQUIVALENTE, CONSEGUITO IN ITALIA O ALL'ESTERO
*(inserire titolo, ente, data di conseguimento, ecc.)*

PhD in Economics, University of California at San Diego (UCSD), 1994

### ALTRI TITOLI CONSEGUITI
*(inserire titolo, ente, data di conseguimento, ecc.)*

OCCUPAZIONI

2013- Professor of Economics, School of Economics, University of Surrey, Guildford U.K.

2006-2013 Professor of Economics, Department of Economics, University of Warwick, Coventry, U.K.

2003-2006 Professor of Economics, Department of Economics, Queen Mary-University of London, London, U.K

2000-2003 Professor of Economics, University of Exeter, Exeter, U.K.

1998-2000 Lecturer, Queen Mary-University of London, London, U.K.

1994-1998 Assistant Professor, University of Pennsylvania, Philadelphia PA, U.S.A.

1989-1994 Teaching Assistant, University of California San Diego

## ATTIVITÀ DIDATTICA

**INSEGNAMENTI E MODULI**
*(inserire periodo [gg/mm/aa inizio e fine], anno accademico, corso laurea, numero di ore frontali, eventuale CFU)*

2013- University of Surrey, School of Economics

Dal 2013 al 2023, primo Semestre, ottobre-dicembre
Advance Econometrics 1 (Econometria per MRES, MSc in Research, equivalente primo anno dottorato), 33 ore
Dal 2014 al 2023, secondo semestre, febbraio-maggio
Advance Econometrics 2 (Econometria per MRES, MSc in Research, equivalente primo anno dottorato), 33 ore
Dal 2018 al 2003, secondo semestre, febbraio-maggio
Research Methods, MRES students, 18 ore
Anno Accademico 2023-24 Secondo semestre, febbraio-maggio
Application of Big Data to Econometrics, MSc (Master), pathway in Econometrics and Big Data, 33 ore

2006-2023, University of Warwick, Department of Economics
2006-2012, primo semestre. Econometrics for MSc in Economics and Finance, 50 (20 lezioni, 30 tutorials)
2006-2009 entrambi i semestri, Third Year Project 40 ore
2010-2013 Econometrics per MSc, secondo semestre, 30 ore
2007-2013 secondo semestre, Advanced Econometrics, first year PhD, 20 ore

Queen Mary University of London, Department of Economics, 1998-2000 and 2003-2006
1998-1999 first term Microeconomia, 1st year undergraduate 44 ore
1998-1999 second term, MSc in Econometrics, 33 ore
Anno Accademico 2003-2004 No teaching since I had a grant covering all teaching
2004-2006 Time Series Analysis, MSc level 33 ore

University of Exeter, School of Business and Economics 2000-2003
Econometrics Analysis, 3rd year undergrad, first term, 44 ore
Econometrics and Statistics, second year undergrad, second term, 44 ore
MSc in Econometrics, second term, 44 ore

University of Pennsylvania, 1994-1998
First term, Introductory Microeconomics, first year undergrad, 39 ore
First Term, Introductory Statistics, second year undergrad, 39 ore
Second Term, Time Series Econometrics, 2nd year, PhD, 42 ore

GRANTS

Economic and Social Science Research Council-ESRC (equivalent to US NSF), S/T013567/1: Settembre 2020-August 2023-Machine Learning and Trade Provisions, with Holger Breinlich, Joao Santos Silva and Tom Zylkin.

British Academy, Leverhulm, Small Grant, 10,000£ for producing Stata package for Modelling Heaping Duration Data, with W.Arulampalam, D. Gutknecht, Z. Yang

Economic and Social Science Research Council-ESRC (equivalent to US NSF). Grant RES-062-23-0311, March 2007-March 2009, on "Conditional Independence, Noncausality and International Market Links: A Realized Measure Approach", (with Walter Distaso, Imperial College and Marcelo Fernandes, Queen Mary). Rated: Outstanding

Economic and Social Science Research Council-ESRC (equivalent to US NSF). Grant RES-000-23-0006, December 2002-November 2004, on "Modelling, Testing and Prediction of Integrated Volatility via realized Volatility", (with Walter Distaso, co-applicant). Rated: Outstanding.

## TIVITÀ 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

*(inserire numero. anno accademico, ateneo, corso laurea, ecc.)*

In UK non c'e' il relatore, Ci sono due membri esterni. External Examiner reads dissertation and partecipates to oral discussion (Viva).
External of PhD Viva: Royal Holloway, University of London, University of Oxford (Statistics), Queen Mary University of London, London School of Economics (statistics), University of Manchester, Cambridge University, UKL Louvain, Belgium, Carlton University, Ottawa, Canada.

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

*(inserire anno accademico, corso laurea, ecc.)*

Primo supervisor tesi di dottorato, PhD in Economics:

2004 Queen Mary University of London, Basel Awartani
2011 University of Warwick, Daniel Gutknecht
2014 University of Warwick, Phang Phan
2015, University of Surrey, Jack Fosten
2018 University of Surrey, Faisal Dikko
2019 University of Surrey, Kashar Rahimi
2021 University of Surrey, Athoulla Phella

Sono stata supervisor di moltissime tesi di Master, a Exeter, Queen Mary, Warwick e Surrey

### SEMINARI

*(inserire titolo del seminario, luogo, data, ecc.)*

2024 Workshop in Time Series, Saragoza (invited speaker) April 2024, Worksop on High Dimensional Methods, University of Liverpool (April 2024), Conference on Big Data and Application, Essex Business School (May 2024), Women in Econmetrics, Universita di Bologna (June 2024)

2023 Wokshop at Imperial College, Conference on Finance and Machine Learning, Esad, Barcelona, invited speaker, ICEEE (Italian Congress on Econometrics and Empirical Economics) Cagliari, Conference on Goodness of Fit and Change Point, Kluger Camp, South Africa (invited speaker), University of Bristol,

2022 Queen Mary, University of London, Free University of Bolzano

2021 Time Series Workshop Saragoza, invited speaker (online), Pompeu Fabra University

2020 Conference on Financial Econometrics, University of Durham (online), Essex Business School, CFE Conference keynote speaker (online)

2019 European Econometric Society, Manchester, University of Essex

2018 CFE (Conference on Financial Econometrics) Pisa, University of Kent Conference in Honor of Garry Phillips, Invited speaker at International Symposium on Nonparametric Statistics, Salerno

2017 ICEEE Messina, University of Nottingham, ESSEC Paris, UPF, University of Verona, McGill Montreal, University of Kent, Warwick Business School

2016 Econometric Society Winter Meeting, University of Messina, Applied Econometrics Milano Bicocca, Mannheim University, ICTSE University Lisbon, University College Dublin

2015: ICEEE Salerno, INPAA Nice, National University of Singapore, Singapore Management University, University of Bath, University of Southampton, Bristol Study Group

2014: University of York, Second Conference on Nonparametric Statistics, Cadiz, Durham University, UK, Econometric Study Group, University of Southampton

2013: University of Southampton, UPF-Barcelona Graduate School, University of Liverpool.

2012 University of Surrey, CEMFI-Universidad Carlos III, Ente Einaudi, ESEM in Malaga, Conference on Financial Econometrics at Singapore Management School, SETA Conference in Shangaii

2011 Winter Meeting of the Econometric Society, Denver, University of Exeter, National University of Ireland, 2011 Australasian Meeting of the Econometric Society, Adelaide, Bank of Serbia, University of Birmingham

2010 University of St. Andrews, Symposium on Nonparametrics and Semiparametric Methods, LSE, IV Congress on Probability Theory and Applications, University of Vilnius, Monash University, Caulfield Campus, Bocconi University, University of Manchester

2009: University of Montreal, St. Louis Federal Reserve Bank, Financial Econometrics Conference at Toulouse School of Economics, International Symposium in Risk Management and Derivatives, Xiamen University, Conference on Recent Developments in Time Series, Granger Centre, University of Nottingham.

2008: Royal Economic Society, University of Aarhus, UCL-Conference on High Frequency Data, Katholieke Universiteit Leuven, Summer Meeting of the Econometric Society at Carnegie-Mellon University, Oxford-Man Institute, Chicago-Cass Conference on "What Went Wrong: Financial Engineering and Financial Econometrics in the Current Stress", Cass Business School.

2007: EC^2 Conference on Advances in Time Series, University of Algarve, Cass Business, Conference on Financial Econometrics, Brunel University, Oxford-London Financial Econometric Conference-Imperial Business School, Summer Meeting of the Econometric Society at Duke University, Royal Economic Society at Warwick, University of Venice-Ca' Foscari, University of Rimini, Rice University, Texas A&M University, LSE, University of Leicester.

2006: University of Cambridge, Michigan State University, Universita' Milano-Bicocca, II Conference on High Frequency Data, Konstanz, Cirano-Cireq Conference on Realized Volatility, Montreal, University of Essex, University of Warwick, Winter Meeting of the Econometric Society, Boston.

2005: Carlos III University-Madrid, University of Manchester, Warwick Business School, LSE, Symposium on Econometric Theory and Its Application, Academia Sinica, Taipei, Taiwan, Cirano-Cireq-University of Montreal Conference on Forecasting Methods in Macroeconomics and Forecasting, ISMA-University of Reading, Winter Meeting of the Econometric Society in Philadelphia.

2004: Cass Business School-City University, University of Exeter, UK Econometrics Study Group in Bristol, Summer Meeting of the Econometric Society, Providence RI, Conference on the Econometric Analysis of Market Microstructure, CEnter-Tilburg University, Rutgers University, London Metropolitan University, Conference in Honor of Clive Granger-UCSD, Winter Meeting of the Econometric Society, San Diego.

2003: University of Liverpool, University College London-IFS, Conference on "Realized Volatility", Montreal, University of Virginia, Financial Market Group-LSE, Laval University, University of Montreal, LSE, University of Southampton, University of California at Davis, Winter Meeting of the Econometric Society, Washington DC.

2002: $EC^2$ conference, Bologna, Italy, Suny-Stony Brook, Queen Mary-University of London, European Econometric Society, Venice, 2002 ESRC Econometrics Study Group-Bristol, Free University of Brussels, Winter Meeting of the Econometric Society, Atlanta.

2001: University of Exeter, University of Southampton, University of Nottingham, Brunel University, Cambridge University, Purdue University, European Meeting of the Econometric Society-Lausanne, Royal Economic Society meeting, European Universitary Institute

2000: University of Birmingham, ESRC-U.K. Econometric Study Group 2000, Bristol, Conference on Long Memory and Nonlinear Time Series, Cardiff, Free University of Brussels, Belgium, University of Exeter, University of Southampton, Winter Meeting of the Econometric Society, Boston.

1999: Bank of Italy, University of York, European Meeting of the Econometric Society (Santiago, Spain), UK-Econometric Group, Bristol, Summer Meeting of the Econometric Society (Madison, Wisconsin), Pennsylvania State University, University of Edimburgh, QMW, London School of Economics, University of Warwick, LSE-Financial Market Group.

1998: University of Exeter, QMW, NBER-Symposium on Forecasting and Empirical Macroeconomics, Cambridge, Ma, UK-Econometrics ESSRC 1998 meeting, Bristol, Summer meeting of the Econometric Society (Montreal, Canada).

1997: University of Pennsylvania, Texas A&M University, Rice University-University of Houston, Society for Economic Dynamics 1997 meeting, Oxford, UK, Core-Louvanian la Neuve, BE, University of Southampton, University of Michigan, Winter Meeting of the Econometric Society, New Orleans.

1996: University of Maryland, University of Pennsylvania, European Meeting of the Econometric Society, Toulouse, FR, Summer Meeting of the Econometric Society, Iowa City, University of Florida, Winter Meeting of the Econometric Society, San Francisco.

1995: University of Pennsylvania, Lehigh University, University of Chicago, Princeton University, Winter Meeting of the Econometric Society, Washington, DC..

## ATTIVITÀ DI RICERCA SCIENTIFICA

**PUBBLICAZIONI SCIENTIFICHE**
*(per ciascuna pubblicazione indicare: nomi degli autori, titolo completo, casa editrice, data e luogo di pubblicazione, codice ISBN, ISSN, DOI o altro equivalente)*

V.Corradi, J. Fosten and D. Gutknecht (2023) Predictive Ability Tests with Possibly Overlapping Models. *Journal of Econometrics,* to appear

V. Corradi, J. Fosten and D. *Gutknecht* (2023) Out of Sample Test for Conditional Coverage: an Application to Growth at Risk", Journal of Econometrics, https://doi.org/10.1016/j.jeconom.2023.105490

W. Arulampalam, V. Corradi and D. Gutknecht (2023) Intercept Estimation in Nonlinear Selection Models, Econometric Theory (published online) doi:10.1017/S0266466623000105

V. Corradi, S. Jin and N.R. Swanson (2023) Robust Forecast Superiority Testing with an Application to Assessing Pools of Forecast Experts. Journal of Applied Econometrics (published online) **https://doi-org.surrey.idm.oclc.org/10.1002/jae.2962**

V. Corradi and D. Gutknecht (2023), Testing for Quantile Selection, Econometrics Journal, 26, 147-173. https://doi.org/10.1093/ectj/utac027

Z.Z. Yang, W. Arulampalam, V. Corradi and D. Gutknecht (2020) Heap: A command for fitting discrete outcome variable models in the presence of heaping at known points. Stata Journal, 20, 435-462 DOI: 10.1177/1536867X20931005

V. Corradi, W. Distaso and M. Fernandes (2020) Testing for Jump Spillovers without Testing for Jumps. Journal of the American Statistical Association, 115, 1214-1226 https://doi.org/10.1080/01621459.2019.1609971

L. Coroneo, V. Corradi and P. Santos-Monteiro (2018). Testing for Optimal Monetary Policy via Moment Inequalities. Journal of Applied Econometrics, 33, 780-796. https://doi.org/10.1002/jae.2629

V. Corradi, M.J. Silvapulle and N.R. Swanson (2018). Testing for Jumps and Jump Intensity Path Dependence. Journal of Econometrics, 204, 248-267. https://doi.org/10.1016/j.jeconom.2018.02.004

S. Jin, V. Corradi and N.R. Swanson (2017) Robust Forecast Comparison. Econometric Theory, 33, 1306-1351 doi:10.1017/S0266466616000426

W. Arulampalam, V. Corradi and D. Gutknecht (2017) Modelling Heaped Duration Data, with an Application to Neonatal Mortality. Journal of Econometrics, v.200, 363-377. http://dx.doi.org/10.1016/j.jeconom.2017.06.016

V. Corradi and N.R. Swanson "Testing for Structural Stability of Factor Augmented Forecasting Models", Journal of Econometrics, 182, 100-118, 2014. http://dx.doi.org/10.1016/j.jeconom.2014.04.011

F.M. Bandi and V. Corradi, "Nonparametric Nonstationarity Tests", Econometric Theory, 30, 127-149, 2014 https://doi.org/10.1017/S0266466613000145

V. Corradi, W. Distaso and A. Mele, "Macroeconomic Determinants of Stock Volatility and Volatility Premiums", Journal of Monetary Economics, 60, 203-220, 2013 http://dx.doi.org/10.1016/j.jmoneco.2012.10.019

V. Corradi, W. Distaso and M. Fernandes, "International Market Links and Volatility Transmission", Journal of Econometrics, 170, 117-141, 2012. doi:10.1016/j.jeconom.2012.03.003

V. Corradi, W. Distaso and N.R. Swanson, "Predictive Inference for Integrated Volatility", Journal of the American Statistical Association, 106, 1496-1512, 2011. DOI: 10.1198/jasa.2011.tm10012

V. Corradi and N.R. Swanson, "Predictive Density Construction and Testing with Multiple Possibly Misspecified Diffusion Models", Journal of Econometrics, 161, 304-324, 2011. doi:10.1016/j.jeconom.2010.12.009

V. Corradi, A. Fernandez and N.R. Swanson, "Information in the Revision Process of Real-Time Datasets", Journal of Business Economics and Statistics, 27, 455-467, 2009. https://doi.org/10.1198/jbes.2009.07209

V. Corradi, W. Distaso and N.R. Swanson, "Predictive Density Estimators for Daily Volatility Based on the Use of Realized Measures", Journal of Econometrics, 150, 119-138, 2009. doi:10.1016/j.jeconom.2008.12.015

B. Awartani, V. Corradi and W. Distaso, "Assessing Market Microstructure Effects via Realized Volatility Measure with an Application to the Dow Jones Industrial Average Stocks", Journal of Business Economics and Statistics, 27, 251-265, 2009. https://doi.org/10.1198/jbes.2009.0018

V. Corradi and E.M. Iglesias, "Bootstrap Refinements for QML Estimators of the GARCH(1,1) Parameters", Journal of Econometrics, 144, 500-510, 2008. doi:10.1016/j.jeconom.2008.03.003

G. Bhardwaj, V. Corradi and N.R. Swanson, "Simulation Based Specification Tests for Diffusion Processes", Journal of Business Economics and Statistics, 26, 176-193, 2008. DOI 10.1198/073500107000000412

V. Corradi and N.R. Swanson, "Evaluation of Dynamic Stochastic General Equilibrium Models Based on Distributional Comparison of Simulated and Historical Data", Journal of Econometrics, 136, 699-723, 2007. doi:10.1016/j.jeconom.2005.11.010

V. Corradi and N.R. Swanson, "Nonparametric Bootstrap Procedures for Predictive Inference Based on Recursive Estimation Schemes", International Economic Review, 48, 67-109, 2007. https://doi.org/10.1111/j.1468-2354.2007.00418

V. Corradi and N.R. Swanson, "Predictive Density and Conditional Confidence Interval Accuracy Tests", Journal of Econometrics, 135, 187-228, 2006. doi:10.1016/j.jeconom.2005.07.026

V. Corradi and N.R. Swanson, "Bootstrap Conditional Distribution Tests in the Presence of Dynamic Misspecification", Journal of Econometrics, 133, 779-806, 2006. doi:10.1016/j.jeconom.2005.06.013

V. Corradi and W. Distaso, "Semiparametric Comparison of Stochastic Volatility Models via Realized Measures", Review of Economic Studies, 73, 635-667, 2006. https://doi.org/10.1111/j.1467-937X.2006.00390.x

V. Corradi and N.R. Swanson, "The Effects of Data Transformation on Common Cycle, Cointegration and Unit Root Tests: Monte Carlo and a Simple Test", Journal of Econometrics, 132, 195-229, 2006 doi:10.1016/j.jeconom.2005.01.028

V. Corradi and N.R. Swanson, "A Test for Comparing Multiple Misspecified Conditional Intervals", Econometric Theory, 21, 991-1016, 2005. https://doi.org/10.1017/S0266466600006113

B.M.A. Awartani and V. Corradi, "Predicting the Volatility of the S&P-500 Stock Index: the Role of Asymmetries", International Journal of Forecasting, 21, 167-193, 2005. doi:10.1016/j.ijforecast.2004.08.003

V. Corradi and N.R. Swanson, "Bootstrap Tests for Diffusion Processes", Journal of Econometrics, 124, #1, 117-148, 2005. doi:10.1016/j.jeconom.2004.02.013

V. Corradi and N.R. Swanson, "A Test for the Distributional Comparison of Simulated and Historical Data", Economics Letters, 85, 185-193, 2004. doi:10.1016/j.econlet.2004.04.005

V. Corradi and A. Ianni, "A Simple Locally Interactive Model of Ergodic and Nonergodic Growth", Topics in Macroeconomics, 4, #6, 2004. https://doi.org/10.2202/1534-5998.1119

V. Corradi and N.R. Swanson, "Some Recent Developments in Predictive Accuracy Testing with Nested Models and (Generic) Nonlinear Alternatives", International Journal of Forecasting, 20, 185-199, 2004. doi:10.1016/j.ijforecast.2004.09.008

F. Altissimo and V. Corradi, "Strong Rules for Detecting the Number of Breaks in a Time Series", Journal of Econometrics, 117, p.207-244, 2003. doi:10.1016/S0304-4076(03)00147-7

A. Ianni and V. Corradi, "The Dynamics of Public Opinion under Majority Rules", Review of Economic Design, 7, 257-277, 2002.

F. Altissimo and V. Corradi, "Bounds for Inference with Nuisance Parameters Present only under the Alternative", Econometrics Journal, 5, 494-518, 2002.
**https://doi.org/10.1111/1368-423X.00095**

V. Corradi and N.R. Swanson, "A Consistent Test for Out of Sample Nonlinear Predictive Ability", Journal of Econometrics, 110, 353-381, 2002. PII: S0304-4076(02)00099-4

V. Corradi, N.R. Swanson and C. Olivetti, "Predictive Ability with Cointegrated Variables", Journal of Econometrics, 104, 315-358, 2001. PII: S0304-4076(01)00086-0

J.C. Chao, V. Corradi and N.R. Swanson, "Data Transformation and Forecasting in Models with Unit Roots and Cointegration", Annals of Economics and Finance, v.2, 59-76, 2001.

J.C. Chao, V. Corradi and N.R. Swanson, "An Out of Sample Test for Granger Causality", Macroeconomic Dynamics, v.5, #4, 598-620, 2001. DOI: 10.1017.S136510050000047X

V. Corradi and R. Sarin "Continuous Approximations of Stochastic Evolutionary Game Dynamics", Journal of Economic Theory, v.94, p.163-191, 2000. doi:10.1006jeth.1999.2596 Corrigendum: http://www.nyu.edu/jet/suppl/2596.erratum.pdf

V. Corradi, "Reconsidering the Continuous Time Limit of the GARCH(1,1) Process", Journal of Econometrics, v.96, #1, p.145-153, 2000. PII: S0304-4076(99)00053-6

V. Corradi, N.R. Swanson and H. White, "Testing for Stationarity-Ergodicity and for Comovements Between Nonlinear Discrete Time Markov Processes", Journal of Econometrics, v.96, #1, p.39-73, 2000. PII: S0304-4076(99)00050-0

V. Corradi, "Deciding Between I(0) and I(1) via FLIL-based bounds", Econometric Theory, v.15, 5, p.643-663, 1999. https://doi.org/10.1017/S0266466699155014

V. Corradi and H. White, "Specification Tests for the Variance of a Diffusion", Journal of Time Series Analysis, v.20, p.253-270, 1999.
**https://doi.org/10.1111/1467-9892.00136**

V. Corradi, "Comovements Between Diffusion Processes: Characterization, Estimation and Testing", Econometric Theory, 13, 646-666, 1997. https://doi.org/10.1017/S0266466600006113

V. Corradi and H. White, "Regularized Neural Networks: Some Convergence Rate Results", v.7, 6, 1225-1244, Neural Computation, 1995. ISSN 0899-7667

V. Corradi, "Nonlinear Transformation of Integrated Time Series: a Reconsideration", Journal of Time Series Analysis, 1995.
**https://doi.org/10.1111/j.1467-9892.1995.tb00253.x**

L. Bottazzi and V. Corradi, "Analyzing the Risk Premium in the Italian Stock Market: ARCH-M Models versus Nonparametric Models", Applied Economics, 23, 535-542, 1991. Chapman Hall

V. Corradi, M. Galeotti and R. Rovelli, "A Cointegration Analysis of the Relationship Between Bank Reserves, Deposits and Loans: the Case of Italy 1965-1987", Journal of Banking and Finance, 14, 199-214, 1990. Noth Holland

V. Corradi, "A Nonparametric Estimation of the Reaction Function of the Bank of Italy" (in Italian), Rivista Internazionale di Scienze Economiche e Commerciali, 36, 963-976, 1989.

Chapters

V. Corradi and N.R. Swanson, A Survey on Recent Advances in Forecast Accuracy Comparison Testing, with an Extension to Stochastic Dominance, in Causality, Prediction and Specification Analysis: Essays in Honour of Halbert L.White, Jr, edited by X. Chen and N.R. Swanson, Springer, 2012.

V. Corradi and W. Distaso, Multiple Forecast Model Evaluation, Oxford Handbook of Forecasting, edited by M.P. Clements and D.F, Hendry, Oxford University Press, 2011.

V. Corradi and N.R. Swanson, Chapter on "Predictive Density Evaluation" for the Handbook of Economic Forecasting, edited by G. Elliott, C.W.J. Granger and A. Timmermann, Elsevier-Nort Holland, 2006.

Book Reviews:

V. Corradi (2002), Asymptotic Theory of Statistical Inference for Time Series, by M. Taniguchi and Y. Kakizawa, Journal of the American Statistical Association, 97, 1208-1209.

Papers Under Review

V. Corradi, W. Distaso, M. Fernandes and A. Lunde (2023) "Predictive Conditional Alphas", submitted

H. Breinlich, V. Corradi, N.P. Rocha, M. Ruta, JMC Santos Silva and T. Zylkin (2023) Machine Learning in International Trade Research: Evaluating the Impact of Trade Agreements, submitted

Working Papers

N. Apfel, H. Breinlich, V. Corradi, JMC Santos Silva and T. Zylkin, "Synthetic Difference in Difference for Multiplicative Models".

V. Corradi and W. Distaso, "Portfolio Sorting Errors"

V. Corradi and N.R. Swanson "Rationality Testing in a Data Rich Environment"

V. Corradi, J. Fosten and D. Gutknecht "Multi Horizon Forecast Comparison via Time Aggregation"

**ORGANIZZAZIONE, DIREZIONE E COORDINAMENTO DI CENTRI O GRUPPI DI RICERCA NAZIONALI E INTERNAZIONALI O PARTECIPAZIONE AGLI STESSI**
*(per ciascuna voce inserire anno, ruolo, gruppo di ricerca, ecc.)*

Member of the Regional (Europe) Standing Committee of the Econometric Society 2018-2021

Chair, 5th Italian Congress on Econometrics and Empirical Economics, Genova January 2013

2012-2013 Regional Consultant (UK and Ireland) for Winter Meeting of the European Econometric Society

**ATTIVITÀ QUALI LA DIREZIONE O LA PARTECIPAZIONE A COMITATI EDITORIALI DI RIVISTE SCIENTIFICHE**
*(per ciascuna voce inserire anno, ruolo, rivista scientifica, ecc.)*

January 2015-: Associate Editor of Journal of Econometrics

January 2022-: Associate Editor Journal of Applied Econometrics

January 2018-December 2022: Associate Editor Econometric Theory

March 2013-March 2017: Associate Editor of The Journal of Banking and Finance

January 2005-December 2013: Board Member of The Review of Economic Studies

September 2007-: Associate Editor of The Econometric Journal.

**TITOLARITÀ DI BREVETTI**
*(per ciascun brevetto, inserire autori, titolo, tipologia, numero brevetto, ecc.)*

nessuno

**PREMI E RICONOSCIMENTI NAZIONALI E INTERNAZIONALI PER ATTIVITÀ DI RICERCA**
*(inserire premio, data, ente organizzatore, ecc.)*

2003 Arnold Zellner award for excellent research published on the Journal of Econometrics: "Reconsidering the Continuous Time Limit of the GARCH(1,1) Process", by V. Corradi, cited as distinguished paper.

2004-Koc University Prize for the Best Paper in Economic Design, for "The Dynamic of Public Opinion and Majority Voting", by A. Ianni and V. Corradi.

2007-Fellow of Journal of Econometrics
2020- Fellow of Internation

**PARTECIPAZIONE IN QUALITÀ DI RELATORE A CONGRESSI E CONVEGNI DI INTERESSE INTERNAZIONALE**
*(inserire titolo congresso/convegno, data, ecc.)*

XI WTSE Workshop in Time Series Zaragoza, April 2025

Good of Fit and Change Point Symposium, Kluger Park, South Africa, August 2023

23rd Dynamic Econometric Conference, Keynote Speaker, Timbergen Lecture, Universty of Bergamo, September 2021 (online)

15th CFE (Computational and Financial Econometrics) Conference, Keynote Speaker, December 2020

13th SoFie (Society for Financial Econometrics), San Diego, June 2021, Hal White Memorial Lecture (online)

9th Workshop in Time Series, University of Zaragoza, April 2021 (Online)

CIREQ Conference on Bootstrap Methods, McGill University, December May 2019

4th ISNPS2018 (International Symposium in Nonparametric Statistics), Salerno, June 2018

32nd Summer Meeting Econometric Society, Lisboa, August 2017

31st Summer Meeting Econometric Society, Losanne, August 2016

CIREQ Realized Volatility Conference, University of Montreal, December 2014

CIREQ Time Series and Financial Econometrics Conference, University of Montreal, May 2014

Brunel Conference on Financial Econometrics, May 2014

Conference in Honor of James Davidson, University of Exeter May 21-22 2013

SCIRE Financial Econometrics Conference: University of Glasgow May 8, 2013

CASS Business School Conference on Change Point and Application, February 19 2013

CASS Business School Conference on Financial Risk, Contagion and Jumps, January 2013

CIREQ Time Series Conference, University of Montreal, May 27-28 2011

Conference for the 60th Birthday of Hal White, University of California San Diego, May 6-7 2011

IV Vilnius Conference in Probabality and Mathematical Statistics, Vilnius June 2010

Conference on Bootstrap Methods in Time Series, Granger Center for Econometrics, University of Nottingham, September 2008

ESRC 4th Workshop on Nonlinear Economics and Finance, Keele University, February 2008

ESRC Conference on Measuring Dependence in Finance, Cass Business School, December 2007.

ICEEE: Italian Congress on Econometrics and Empirical Economics, University of Rimini, January 2007

Second Forecasting Conference, Duke University, March 2007.

Conference on Macroeconomic Forecasting, European Central Bank, Frankfurth, December 2005.

Money, Macro, Finance Group: Conference on Financial Econometrics, London Metropolitan, July 2003.

Conference on Common Feature, Fundacao Getulio Vargas, Rio de Janeiro, July 2002

## 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**

*(inserire incarico/impegno, ente, data, ecc.)*

2013-2016 Membro Commissione Borse di Studio Mortara, Banca d'Italia

Partecipazione a Valutazione ANVUR (due volte, non ricordo data esatta)

2024-2025 invito come Panel Member of the Economics and Management Panel in the R&D Units evaluation process,

Data 15 Marzo 2024 Luogo London.U.K.