Curriculum vitae of Gianluca Cubadda

Personal

Citizenship: Italian.

Date of birth: April 20, 1964.

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Education

PhD in Statistics, 1994, University of Rome "La Sapienza".

MSc in Economics and Econometrics, 1992, University of Southampton.

Laurea *magna cum laude* in Statistics and Economics, 1990, University of Rome "La Sapienza".

Current and previous positions

November 2004-present: Full Professor of Economic Statistics, University of Rome "Tor Vergata".

January 2019-present: Dean of the Faculty of Economics, University of Rome "Tor Vergata".

August 2017-present: Coordinator of the Master Big Data in Business.

May 2012-October 2015: Chairperson of the Department of Economics and Finance, University of Rome "Tor Vergata".

November 2010-April 2012: Chairperson of the Department of Financial Economics and Quantitative Methods, University of Rome "Tor Vergata".

November 2003-October 2004: Chairperson of the Department of Economics, Management & Social Sciences, University of Molise.

November 2001-October 2004: Professor of Economic Statistics, University of Molise.

November 1998-October 2001: Associate Professor of Economic Statistics, University of Molise.

December 1995-October 1998: Lecturer of Economic Statistics, University of Rome "La Sapienza".

December 1994-November 1995: Researcher of Economics-Econometrics, Italian National Statistical Office (ISTAT), Rome.

Visiting positions

1999, 2001, 2002, September 2015-February 2016, 2019: Visiting Professor at the Department of Quantitative Economics of Maastricht University.

2005-2008, 2009-2012: Extramural fellow of METEOR (Maastricht research school of Economics of Technology and Organizations).

2005, 2007, 2010: Visiting Professor at the Department of Economics of Maastricht University.

Scientific societies affiliations and committees

Member of the following scientific societies:

Italian Statistical Society (since 1999).

Italian Econometric Association (since 2010).

ERCIM working group CMStatistics (since 2010).

International Institute of Forecasters (IIF) (since 2012).

Econometric Society (1997-2014).

Member of the steering committee of the following scientific societies:

Italian Statistical Society (2006-2010).

Italian Statistical Society Workgroup for Time Series Analysis (since 2008).

Centro Interuniversitario di Econometria (CIDE) (2008-2013)

Scientific interests

Common features, business cycle analysis, seasonality, cointegration, forecasting, structural breaks, volatility.

Selected publications

Cubadda G. (1994), Testing for cointegration at any frequency using spectral methods, *Journal of the Italian Statistical Society*, 3, 37-50.

Cubadda G. (1995), A note on testing for seasonal cointegration using principal components in the frequency domain, *Journal of Time Series Analysis*, 16, 499-508.

Cubadda G., Fachin S., and F. Nucci (1999), Disaggregated import demand functions for the Italian economy, in Kriesler P., and C. Sardoni (eds.), *Keynes, Post-Keynesianism and Political Economy. Essays in honour of G. Harcourt, volume three*, Routledge Frontiers of Political Economy, 22, 510-526.

Cubadda G. (1999), Common cycles in seasonal non-stationary time series, *Journal of Applied Econometrics*, 14, 273-291.

Cubadda G. (1999), Common serial correlation and common business cycles: a cautious note, *Empirical Economics*, 24, 529-535.

Cubadda G. (2001), Common features in time series with both deterministic and stochastic seasonality, *Econometric Reviews*, 20, 201-216.

Cubadda G. (2001), Complex reduced rank models for seasonally cointegrated time series, *Oxford Bulletin of Economics and Statistics*, 63, 497-511.

Cubadda G., and A. Hecq (2001), On non-contemporaneous short-run comovements, *Economics Letters*, 73, 389-397.

Cubadda G., and P. Daddi (2001), Dynamics and comovements of regional exports in Italy, in Borra S., Rocci R., Vichi M., and M. Schader (eds.), *Advances in Classification and Data Analysis*, Springer-Verlag, 275-282.

Bruno G., Cubadda G., Lupi C., and E. Giovannini (2002), The flash estimate of the Italian real gross domestic product, in Barcellan R., and G.L. Mazzi (eds.), *Workshop on Quarterly National Accounts*, Eurostat Working Papers and Studies, Cat. No. KS-AN-03-014, 225-235.

Cubadda G., Savio G., and R. Zelli (2002), Seasonality, productivity shocks, and sectoral comovements in a real business cycle model for Italy, *Macroeconomic Dynamics*, 6, 1-20.

Centoni M., and G. Cubadda (2003), Measuring the business cycle effects of permanent and transitory shocks in cointegrated time series, *Economics Letters*, 80, 45-51.

Cubadda G., and P. Omtzigt (2005), Small-sample improvements in the statistical analysis of seasonally cointegrated systems, *Computational Statistics & Data Analysis*, 49, 333-348.

Centoni M., Cubadda G., and A. Hecq (2006), Measuring the sources of cyclical fluctuations in the G7 economies, in Mazzi G.L., and G. Savio (Eds.), *Growth and Cycle in the Euro-zone*, 152-159, Palgrave Macmillan.

Candelon B, and G. Cubadda (2006), Testing for parameter stability in dynamic models across frequencies, *Oxford Bulletin of Economics and Statistics*., 68, 741-760.

Centoni M., Cubadda G., and A. Hecq (2007), Common shocks, common dynamics, and the international business cycle, *Economic Modelling*, 24, 149-166.

Cubadda G. (2007), A reduced rank regression approach to coincident and leading indexes building, *Oxford Bulletin of Economics and Statistics*, 69, 271-292.

Cubadda G. (2007), A unifying framework for analysing common cyclical features in cointegrated time series, *Computational Statistics & Data Analysis*, 52, 896–906.

Cubadda G., Hecq A., and F. C. Palm (2008), Macro-panels and reality, *Economics Letters*, 99, 537-540.

Atella V., Centoni M., and G. Cubadda (2008), Technology shocks, structural breaks and the effects on the business cycle, *Economics Letters*, 100, 392-395.

Cubadda G., Hecq A., and F. C. Palm (2009), Studying co-movements in large multivariate models prior to multivariate modelling, *Journal of Econometrics*, 148, 25-35.

Cubadda G., and A. Hecq (2011), Testing for common autocorrelation in data rich environments, *Journal of Forecasting*, 30, 325-335.

Cubadda G., and U. Triacca (2011), An alternative solution to the autoregressivity paradox in time series analysis, *Economic Modelling*, 28, 1451-1454.

Centoni M., and G. Cubadda (2011), Modelling comovements of economic time series: A selective survey, *Statistica*, 71, 267-294.

Cubadda G., and B. Guardabascio (2012), On the use of partial least squares regression 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.

Cubadda G., and B. Guardabascio (2012), A medium-*N* Approach to macroeconomic forecasting, Economic Modelling, 29, 1099-1105.

Cubadda G., Guardabascio B. and A. Hecq (2013), A general to specific approach for selecting the best business cycle indicators, *Economic Modelling*, 33, 367-374.

Cubadda G., Guardabascio B., and 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.

Bernardini E. and G. Cubadda (2015), Macroeconomic forecasting and structural analysis through regularized reduced-rank regression, *International Journal of Forecasting*, 31, 682-691.

Centoni M., and G. Cubadda (2015), Common feature analysis of economic time series: An overview and recent developments, *Communications for Statistical Applications and Methods*, 22, 1–20

Cubadda G., Guardabascio B. and A. Hecq (2017), A Vector Heterogeneous Autoregressive Index Model for Realized Volatility Measures, *International Journal of Forecasting*, 33, 337–344.

Cubadda G., and B. Guardabascio (2019), Representation, Estimation and Forecasting of the Multivariate Index-Augmented Autoregressive Model, *International Journal of Forecasting*, 35, 67–79.

Cubadda G., Hecq A., and S. Telg (2019), Detecting Co-Movements in Noncausal Time Series, *Oxford Bulletin of Economics and Statistics*, 81, 697-715.

Cubadda G., Hecq A., and A. Riccardo (2019), Forecasting Realized Volatility Measures with Multivariate and Univariate Models: The Case of The US Banking Sector, in Chevallier J., Goutte S., Guerreiro D., Saglio S., and B. Sanhaji (Eds.), *Financial Mathematics, Volatility and Covariance Modelling. Vol. 2, Part 3: Financial Volatility and Covariance Modelling*, Routledge, UK, 286-307.

Working papers

http://econpapers.repec.org/ras/pcu1.htm

http://ssrn.com/author=180354

Editorial and referee services

Associate editor: *Statistical Methods and Applications* (2005-07).

Referee for: *Communications in Statistics - Theory and Methods, Computational Statistics & Data Analysis, Econometric Theory, Econometrics and Statistics, Economic Modelling, Empirical Economics, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Business Cycle Analysis and Measurement, Journal of Business and Economic Statistics, Journal of Econometrics, Journal of Forecasting, Journal of Multivariate Analysis, Journal of Statistical Computation and Simulation, Journal of the Italian Statistical Society, Journal of the Korean Statistical Society, Labour, Metron, Oxford Bulletin of Economics and Statistics*, *Quantitative Finance*, *Quarterly Review*, *Statistical Methods and Applications*, and *Studies in Nonlinear Dynamics & Econometrics*.

Research grants

Coordinator of research unities within the following national research projects:

Cofin2000 *Stochastic models and simulation methods for dependent data*.

CNR2000 *Statistical modeling and forecasting of time series*.

Cofin2003 *Statistical methods and models for non-stationary and non-linear time series forecasting, theory and applications*.

Participant in the following national research projects:

Cofin 2000 *Statistical models for time series analysis.*

Prin 2010 *Forecasting economic and financial time series: understanding the complexity and modelling structural change*.

Participant in the 2002-04 European Science Foundation Network *Econometric Methods for the Modelling of Nonstationary Data, Policy Analysis, and Forecasting*.

Invited lectures

XLI Italian Statistical Society Scientific Meeting, 5-7 June 2002, Milano, Italy.

4th Eurostat and DG ECFIN Colloquium on *Modern Tools for Business Cycle Analysis*, 20-22 October 2003, Luxembourg.

Joint Statistical Meetings, July 29-August 2 2007, Salt Lake City, Utah, USA.

Methods in International Finance Network 1st Workshop, 24-25 September 2007, Maastricht, The Netherlands.

5th Eurostat-EUI Colloquium on *Modern Tools for Business Cycle Analysis*, 29 September-1 October 2008, Luxembourg.

1st IMS Asia Pacific Rim Meetings, 28 June–1 July 2009, Seoul, Korea.

31st Annual International Symposium on Forecasting, 26-29 June 2011, Prague, Czech Republic.

CESifo Workshop on *Global Interdependence, Decoupling And Recoupling*, 22-23 July 2011, Island of San Servolo (Venice), Italy.

CIRET/KOF/HSE Workshop on *National Business Cycles in the Global World*, 15-17 September 2011, Moscow, Russia.

32nd Annual International Symposium on Forecasting, 24-27 June 2012, Boston, USA.

6th CSDA International Conference on Computational and Financial Econometrics, 1-3 December 2012, Oviedo, Spain.

International Statistical Conference SIS 2013 *Advances in Latent Variables - Methods, Models and Applications*, 19-21 June 2013, Brescia, Italy.

7th CSDA International Conference on Computational and Financial Econometrics, 14-16 December 2013, London, UK.

8th CSDA International Conference on Computational and Financial Econometrics, 6-8 December 2014, Pisa, Italy.

9th CSDA International Conference on Computational and Financial Econometrics, 12-14 December 2015, London, UK.

36th Annual International Symposium on Forecasting, June 19-22, 2016, Santander, Spain.

10th CSDA International Conference on Computational and Financial Econometrics, 9-11 December 2016, Seville, Spain.

1st International Conference on Econometrics and Statistics, 15-17 June 2017, Hong Kong, China.

49th Scientific meeting of the Italian Statistical Society, 20-22 June 2018, Palermo, Italy.

Conference scientific committees

Common Features in Maastricht, 15-16 December 2003, Maastricht, The Netherlands.

XLII Italian Statistical Society Scientific Meeting, 9-11 June 2004, Bari, Italy.

Frontiers in Time Series Analysis, 29-31 May 2005, Olbia, Italy.

Eurostat conference on *Seasonality, Seasonal Adjustment and Their Implications for Short-term Analysis and Forecasting*, 10-12 May 2006, Luxembourg.

4th Italian Congress of Econometrics and Empirical Economics, 18-21 January 2011, Pisa, Italy.

23rd (EC)2 Conference on *Hypothesis Testing*, 14-15 December 2012, Maastricht, The Netherlands.

9th CSDA International Conference on Computational and Financial Econometrics, 12-14 December 2015, London, UK.

Teaching

Time Series

Static Regression

Statistica