Fabrizio Iacone – January 2019

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Address Dipartimento di Economia, Management e Metodi Quantitativi,
Universita' degli Studi di Milano
Via Conservatorio 7, 20122 Milano.

Qualifications:

Post Graduate Certificate of Academic Practice (PGCAP), awarded 2009

PhD in Economics, London School of Economics and Political Science (LSE), awarded 4 July 2006 - PhD supervisor: Professor Peter M. Robinson at LSE

MSc Econometrics and Mathematical Economics, LSE, 1997-1998

Laurea in Discipline Economiche e Sociali (BSc Economics and Social Sciences, 5 years course), Università Bocconi (Milan, Italy), Sep. 1990 – Mar. 1995

Employment history:

Universita' degli Studi Milano
1 September 2017 to present: Associate Professor

University of York:
1 October 2013 to 30 August 2017: Senior Lecturer
1 September 2005 to 30 September 2013: Lecturer

LSE:
2003 - 2005: LSE: tutorial fellow
1999 - 2003: LSE: part time teacher

Research:

Articles in Journals:

- 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*, 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, 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.
- A fixed-b test for a break in level at an unknown time under fractional integration, 2013, with S. Leybourne and R. Taylor, *Journal of Time Series Analysis* 35, pp. 40-54.
- 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.

- On the behavior of fixed-b trend break tests under fractional integration, 2013, with S. J. Leybourne and A.M.R. Taylor, *Econometric Theory* 29, issue 2, pp 393-418.
- First stage estimation of fractional cointegration, 2012, with J. Hualde, *Journal of Time Series Econometrics*, Volume 4, Issue 1 Article 2.
- 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.
- Local Whittle estimation of the memory parameter in presence of deterministic components, 2010, *Journal of Time Series Analysis*, 31, 37-49.
- A semiparametric analysis of the term structure of the US interest rates, 2009, *Oxford Bulletin of Economics and Statistics*, 71, 4, 475-490.
- Cointegration in fractional systems with deterministic trends, 2005, with P.M. Robinson, *Journal of Econometrics* 129, 263–298.
- 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

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 accession countries, 2004, with R. Orsi, in K. Zukrowska, R. Orsi, V. Lavrac (ed.), *Fiscal, Monetary and Exchange Rate Issues of the Eurozone Enlargement*. (pp. 58 - 89). ISBN: 83-89132-16-8. Warsaw: Warsaw School of Economics (Poland).
- Exchange rate regimes and monetary policy strategies for new member countries, 2004, with V. Lavrac, R. Orsi, in M. Bolle (ed.) *Eurozone Enlargement - Exploring Uncharted Waters.* (pp. 31 - 46). ISBN: 3-8305-0834-4. Berlin: Berliner Wissenschafts-Verlag (Germany).
- Monetary policy strategies for accession countries, 2004, with R. Orsi, in K. Zukrowska, D. Sobszak (ed.), *Strategy of EMU Enlargement – Background, Optimal Choices, Consequences*. (pp. 17 - 43). ISBN: 83-89132-13-3. Warsaw: Warsaw School of Economics (Poland).

Editorial activity

2004 to present, Refereeing activity:

Journal of Econometrics (11), Econometric Theory (10), Journal of Time Series Analysis (32), Annals of Statistics (1), Oxford Bulletin of Economics and Statistics (3), Computational Statistics and Data Analysis (3), Econometrics Journal (2), Statistical Inference for Stochastic Processes (2), Journal of Empirical Finance (2), Bulletin of Economic Research (17), Econometrics Review (2), Economics Letters (2), Journal of Multivariate Analysis (1), IMA Journal of Management Mathematics (1), Metroeconomica (2), Value in Health (2), Applied Economics (1), , American Journal of Agricultural Economics (1), Econometrics and Statistics (2), Econometrics (1), Statistical Papers (1), Annals of Public and Cooperative Economics (1), International Journal of Monetary Economics and Finance (1)

Jun 2013 to present. Associate Editor:
Journal of Time Series Analysis.

Aug 2011 to December 2017. Associate Editor:
Bulletin of Economic Research.

Presentation to conferences

2017: 10th York Econometrics Symposium, 15–16 June.

2015: 6th Italian Congress of Econometrics and Empirical Economics (Salerno), 21-23 January.

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

2012: Conference in honour of Professor PCB Phillips 12-13 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 September;

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, London), 11-12 December;

2005: Italian Congress of Econometrics and Empirical Economics (Venice), 24-25 January;

Invited seminars

2018: University of Hannover [16 May];
University of Hannover [25 October];

2016: University of York (Maths Dept);
Università Statale di Bologna

2015: University of Lund;
University of Nottingham;
Università Statale del Piemonte Orientale (Novara). ;

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 Statale di Milano;

2005: Queen Mary University of London,
City University,
Birkbeck College,
Georgia State University,
University of York,
Università Statale di Bologna;

Teaching experience

2018 – 2019 Unimi: Lecturer for Econometrics -Time Series (PhD)
2018 – 2019 Unimi: Lecturer for Time Series Econometrics (MSc)
2017 – 2018 Unimi: Lecturer International Monetary Economics (MSc)
2017 – 2019 Unimi: Lecturer Research Methods, Statistics and Econometrics (MSc)
2013 – 2017 UoY: Lecturer Probability 1 (UG)
2016 - 2017 UoY: Lecturer in Time Series and Financial Econometrics (UG)
2009 – 2016 UoY: Lecturer Financial Econometrics (UG)
2008 - 2016 UoY: Lecturer in Introduction to Time Series (UG)
2008 - 2013 UoY: Lecturer in Introduction to Statistical Theory (UG)
2007 - 2017 UoY: Lecturer in Statistics Review (MSc).
2005 - 2008 UoY: Lecturer in Time Series 1 (MSc)
2005 - 2008 UoY: Lecturer in Advanced Econometrics(MSc)
2004 - 2006 LSE/ELSE Teacher in Economics.
2003 - 2005 LSE: class teacher in EC443 Advanced Econometrics (MRes/PhD).
2003 - 2004 LSE: class teacher in EC402 Methods of Economic Investigation (MSc).
2001 - 2003 LSE: class teacher in Summer School Introduction to Econometrics EC212.
2001 - 2003 LSE: class teacher in Principles of Econometrics EC221 (UG).
1999 - 2001 LSE: class teacher Preliminary course of Statistics EC401 (UG).
1999 - 2001 LSE: class teacher in Introduction to Econometrics EC220 (UG).

2009 - 2017: member of Thesis Advisory Group for five PhD students

Administrative duties

2018 –2019: Data Science and Economics, managing board (collegio didattico; including representative at SSLC, Erasmus officer, Tutor)
2014 – 2017: Chair of Departmental Teaching Committee
2014 – 2017: Chair of Staff-Student Liaison Committee
2013 - 2017: feedback coordinator
2013 - 2014: Admissions Officer for the MSc in Econometrics and Economics
2012, 2016 Recruitment panel member (lecturer posts)
2011 - 2013 Chair of the CBEC of the Combined Degrees in Mathematics and Economics.
2011 - 2013 Mitigating Circumstances Committee member.
2011 VLE contact.
2006 - 2012 (2006 – 2010 full time, 2011 – 2012 shared), Departmental workshop organizer.

Honors, Scholarships and fellowships:

2011-2012: Aronson Teaching Prize for Introduction to Statistical Theory, with Jacco Thijssen
2011-2012: Supervisor of the year, nominee
2008-2009: Supervisor of the year, nominee
2003-2004: Denis Sargan Memorial Fund: Financial Support.
2001-2002: Occasional Teacher Teaching Prize (for the course EC221).
2000-2001: Occasional Teacher Teaching Prize (for the course EC220)
2002-2004: University of Bologna research fellowship;
1999-2000: Ente Luigi Einaudi: Scholarship for postgraduate education abroad.