

# Claudio Lissona

## Personal Data

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**Place and Date of birth:** Cagliari (CA), 3 December 1997

**Address:** Piazza Antonino Scaravilli 2, Bologna (BO), Italy

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**Last update:** November 5, 2024

## Research Interests

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Factor Models, Macroeconometrics, Time Series Econometrics.

## Education

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### PhD in Economics

2021 - 2025 (*expected*)

*University of Bologna*, Bologna (BO)

**Research Interests:** Macroeconometrics, Time Series Econometrics.

**Supervisor:** Matteo Barigozzi

### Visiting PhD Student

Oct. 2024 - Mar. 2025

*Universidad Carlos III de Madrid*, Madrid

Department of Statistics

**Local advisor:** Esther Ruiz

### M.Sc. in Economics - 110/110 Cum Laude

2019-2021

*University of Bologna*, Bologna (BO)

Average Mark: 29.15/30

- **Econometrics track:** particular focus on applied macroeconomics and macroeconometrics.
- Thesis in macroeconometrics, “Measuring the Euro Area Output Gap(s): a Large Dimensional Dynamic Factor Model Approach”. Supervisor: Matteo Barigozzi

### B.Sc. in Economics and Finance - 110/110 Cum Laude

2016 - 2019

*University of Cagliari*, Cagliari (CA)

Average Mark: 29.3/30

- Thesis in macroeconomics, “The role of households debt in modern financial crises: a European and global perspective”. Supervisor: Giovanni Bella.

### Scientific High School Diploma - 100/100

2011 - 2016

*Liceo Scientifico Sergio Atzeni*, Capoterra (CA)

## Working Papers

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Barigozzi, M.; **Lissona, C.**; Luciani, M. (2024) - Measuring the Euro Area Output Gap Using Large Datasets.

Barigozzi, M.; **Lissona, C.**; Tonni, L. (2024) - Large datasets for the euro area and its member countries and the dynamic effects of the common monetary policy.

## Work in Progress

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**Lissona, C.**; Ruiz E. - Euro Area growth in stress.

Barigozzi, M.; **Lissona, C.**; Luciani, M. - Estimation of non-stationary dynamic factor models via the EM algorithm.

**Lissona, C.**; Marsi, A.; Zanelli, E. - When did the Phillips Curve Become Flat? A time-varying estimate of structural parameters.

## Other Publications

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Barigozzi, M.; **Lissona, C.** (2024). EA-MD-QD: a large euro area and euro member countries dataset for macroeconomic research. Zenodo. DOI: <https://zenodo.org/doi/10.5281/zenodo.10514667>

## Teaching

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<b>Teaching Assistant - Current Public Policy Issues</b> <i>University of Bologna</i> , Bologna (BO) Reference: Tommaso Sonno	Sep. 2024 - Nov. 2024
<b>Teaching Assistant - International Economics</b> <i>University of Bologna</i> , Bologna (BO) Reference: Tommaso Sonno	Feb. 2024 - Jun. 2024
<b>Teaching Assistant - Macroeconomic Risk and International Finance</b> <i>SAIS - Johns Hopkins University</i> , Bologna (BO) Reference: Tommaso Sonno	Sep. 2023 - Dec. 2023
<b>Teaching Assistant - International Economics II</b> <i>SAIS - Johns Hopkins University</i> , Bologna (BO) Reference: Tommaso Sonno	Sep. 2022 - Dec. 2022
<b>Teaching Assistant - International Economics II</b> <i>SAIS - Johns Hopkins University</i> , Bologna (BO) Reference: Tito Cordella	Sep. 2022 - Dec. 2022
<b>Teaching Assistant - International Economics II</b> <i>SAIS - Johns Hopkins University</i> , Bologna (BO) Reference: Tommaso Sonno	Sep. 2021 - Jun. 2022

## Other Experiences

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**Econometric Games, Team University of Bologna** Apr. 2024  
*Amsterdam, Netherlands*  
Finalists

**Econometric Games, Team University of Bologna** Apr. 2023  
*Amsterdam, Netherlands*  
Second Place

**Research Assistantship** Jul. 2020 - Mar. 2021  
*University of Bologna, Bologna (BO)*  
Supervisor: Prof. Matteo Barigozzi

- Curricular internship as research assistant in the department of economics.
- Applied work on the estimation of the output gap for the Euro Area by means of a large dynamic factor model.

## Conferences and Schools

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SIde Summer School - Change Point Detection, Inference & Relevance in the Forecast Evaluations	Context of 2024
Annual Conference of the International Association of Applied Econometrics (IAAE) <i>Thessaloniki</i>	2024
International Conference on Computational and Financial Econometrics (CFE), <i>Berlin</i>	2023
11th SIde-IEA Workshop in Econometrics and Empirical Economics (WEEE), <i>Bertinoro</i>	2023
SIde Summer School - Methods in Time Series Econometrics, <i>Bertinoro</i>	2023
Italian Congress on Econometrics and Empirical Economics, <i>University of Cagliari</i>	2023
Summer School on Modern Topics in Time Series Analysis, <i>Klagenfurt</i>	2022

## Scholarships and Awards

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**Marco Polo Scholarship for International Mobility** 2024  
*University of Bologna, Bologna (BO)*

**Carlo Bianchi Grant** 2024  
*Società Italiana di Econometria (SIde)*

**Young Economists Best Presentation Awards** 2024  
*Marco Fanno Association - Unicredit Foundation*

**Top graduating students a.y. 2018/2019** 2020  
*University of Cagliari, Cagliari (CA)*

**Best graduating student in Economics and Finance a.y. 2018/2019** 2020  
*University of Cagliari, Cagliari (CA)*

**Scholarship for deserving students** 2017  
*Comune di Capoterra, Capoterra (CA)*

## Languages

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Italian (Native), English (Fluent), Spanish (Basic)

## Computer Skills

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<i>Advanced:</i>	Matlab, Python, L <sup>A</sup> T <sub>E</sub> X
<i>Intermediate:</i>	Microsoft Excel
<i>Basic</i>	Julia, Stata, Gretl, R