

Claudio Lissona

Personal Data

Place and Date of birth: Cagliari (CA), 3 December 1997
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Last update: April 8, 2025

Research Interests

Factor Models, Macroeconometrics, Time Series Econometrics.

Professional Experience

PhD internship - Monetary Policy Division Apr. 2025 - Jun. 2025
De Nederlandsche Bank, Amsterdam
Supervisors: Guido Ascari and Sebastian Rast

Education

PhD in Economics 2021 - 2025 (*expected*)
University of Bologna, Bologna (BO)
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

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.
[\[Paper\]](#)

Work in Progress

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

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

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

Other Experiences

Econometric Games, Team University of Bologna <i>Amsterdam, Netherlands</i> Finalists	Apr. 2024
Econometric Games, Team University of Bologna <i>Amsterdam, Netherlands</i> Second Place	Apr. 2023
Research Assistantship <i>University of Bologna, Bologna (BO)</i> Supervisor: Prof. Matteo Barigozzi	Jul. 2020 - Mar. 2021
<ul style="list-style-type: none">• 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

SIde Summer School - Change Point Detection, Inference & Relevance in the Context of Forecast Evaluations	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

Marco Polo Scholarship for International Mobility <i>University of Bologna, Bologna (BO)</i>	2024
Carlo Bianchi Grant <i>Società Italiana di Econometria (SIde)</i>	2024
Young Economists Best Presentation Awards <i>Marco Fanno Association - Unicredit Foundation</i>	2024
Top graduating students a.y. 2018/2019 <i>University of Cagliari, Cagliari (CA)</i>	2020
Best graduating student in Economics and Finance a.y. 2018/2019 <i>University of Cagliari, Cagliari (CA)</i>	2020
Scholarship for deserving students <i>Comune di Capoterra, Capoterra (CA)</i>	2017

Languages

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

Computer Skills

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