Francesco Valentini - Curriculum Vitæ

Personal Details

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Current Position

Postdoctoral Fellow in Econometrics (SECS/P-05).
Project: "Conditional inference for discrete panel data models".
Tutor: Dr. Claudia Pigini.
Department of Economic and Social Sciences, Marche Polytechnic University, Ancona, Italy

Lecturer of "Economic and Financial Time Series Analysis",
Master's Degree in Finance and Quantitative Methods for Economics,
Department of Economics, University of Perugia, Perugia, Italy

Research Interests

Econometrics, Microeconometrics, Panel Data, Health Economics, Finance

Education

19/03/2020 - Ph.D. in Economics, Marche Polytechnic University
Doctoral thesis: "Three Essays on the Conditional Inference Approach for Binary Panel Data Models"
Supervisors: Prof. Francesco Bartolucci and Dr. Claudia Pigini

24/10/2015 - Master's Degree in Economics and Finance, Marche Polytechnic University,
110/110 magna cum laude

19/10/2012 - Bachelor's Degree in Economics and Business, Marche Polytechnic University,
99/110

Articles/Conference Proceedings

Chiara Casoli, Luca Pedini and Francesco Valentini. "Spatial models in gretl: the SPM package" in *GRETL 2019. Proceedings of the International Conference on the Gnu Regression, Econometrics and Time-series Library*, 10.6093/978-88-6887-057-7, 2019

Conference/Workshop Talks

2019 - 7th SIdE Workshop for PhD students in Econometrics and Empirical Economics, Bertinoro. Presentation: *"A conditional approach to testing for endogenous sample and self-selection in fixed-effects logit panel data models"*

2019 – 6th `gretl` Conference, Naples. Presentation: *"Spatial models in gretl: the SPM package"*

Software Components

Francesco Bartolucci, Claudia Pigini and Francesco Valentini. cquad: Conditional Maximum Likelihood for Quadratic Exponential Models for Binary Panel Data. R package, 2019.
`https://cran.r-project.org/package=cquad`

Francesco Bartolucci, Claudia Pigini and Francesco Valentini. cquadr: run the cquad R package in Stata. Stata package, 2019.
`https://github.com/fravale/cquadr`

Chiara Casoli, Luca Pedini and Francesco Valentini. spm: Spatial Regression Models.
gretl Function Package, 2019.
`http://ricardo.ecn.wfu.edu/gretl/cgi-bin/current_fnfiles/spm.zip`

Teaching

2020 - Lecturer of "Economic and Financial Time Series Analysis",
Master's Degree in Finance and Quantitative Methods for Economics,
Department of Economics, University of Perugia, Perugia, Italy

2019 ∼ 2020 - Teaching assistant: "Microeconometrics"
(cooordinator: Prof. Matteo Picchio), Ph.D. in Economics, Marche Polytechnic University

2019 ∼ 2020 - Teaching assistant (joint with Dr. Luca Pedini): "Time Series Econometrics"
(cooordinator: Prof. Giulio Palomba), Ph.D. in Economics, Marche Polytechnic University

2020 - Teaching assistant: practice sessions in R
Specialization Course in "Data Science for Enterprises", Istituto Adriano Olivetti, Ancona, Italy
(coordinators: Prof. Riccardo Lucchetti and Prof. Maria Cristina Recchioni)

2017 ∼ 2019 - Tutor of Economia Politica I (Microeconomics), Bachelor's Degree in Economics and Business, Marche Polytechnic University

Other Experiences

02/2019 ∼ 07/2019 - Visiting Ph.D. student at Università degli Studi di Perugia, courses attendance:

"Gaussian Mixture Models for Model Based Clustering and Classification", Prof. Luca Scrucca

"Introduction to Latent Variable Models", Prof. Francesco Bartolucci

2019 - 8th Italian Congress of Econometrics and Empirical Economics, Lecce, Italy

2018 - 1st Italian Workshop of Econometrics and Empirical Economics, Milan, Italy

Languages

Italian: Mothertongue

English: Upper Intermediate, Cambridge First Certificate in English (B2 Level)

German: Basic, basic words and phrases only

Computer Skills

Operating Systems: GNU/Linux, Microsoft Windows

Text Editing and Office Skills: LaTeX, LibreOffice, Microsoft Office

Software: R, gretl, STATA

Last updated: November 14, 2020