Francesco Valentini - Curriculum Vitæ

Personal Details

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Website:	`https://fravale.github.io/`

Current Position

Postdoctoral Fellow in Econometrics (SECS/P-05)
Project: "Conditional inference for discrete panel data models"
Tutor: Prof. Claudia Pigini
Department of Economic and Social Sciences, Marche Polytechnic University, Ancona, Italy
Starting date: June 1, 2020

Research Interests

Microeconometrics, Spatial Econometrics, Panel Data, Time Series, 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 Prof. Claudia Pigini

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

Publications and Research Activities

– *Peer-Reviewed Articles*

2021 - Francesco Bartolucci, Francesco Valentini and Claudia Pigini. "Recursive computation of the conditional probability function of the quadratic exponential model for binary panel data", *Computational Economics* (2021), `https://doi.org/10.1007/s10614-021-10218-2`

2021 - Chiara Casoli, Luca Pedini and Francesco Valentini. "Do Covid-19 mobility restrictions affect economic uncertainty in Italy? Evidence from a SVAR approach", *Economics Bulletin*

– *Conference Proceedings*

2019 - 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*, DOI:10.6093/978-88-6887-057-7

– *Books*

forthcoming - Francesco Valentini, Claudia Pigini and Francesco Bartolucci. "Advances in maximum likelihood estimation of fixed-effects binary panel data models" in *Trends and Challenges for Categorical Data Analysis* (fortcoming), Springer

– *Work in Progress*

"Kernel-based Time-Varying IV estimation: handle with care" (joint with R. Lucchetti, resubmitted for a second review at *Journal of Applied Econometrics -Replication Section-*)

"Conditional inference and bias reduction for partial effects estimation of fixed-effects logit models" (joint with F. Bartolucci and C. Pigini, invited to resubmit at *Empirical Economics*)

"MCMC Conditional Maximum Likelihood for the two-way fixed-effects logit"
(joint with F. Bartolucci and C. Pigini, invited to resubmit at *Econometric Reviews*)

"Monetization and fiscal expansions: The Italian fiscal multiplier, 1872-2006"
(joint with M. Fratianni, F.Giri and R. Lucchetti)

– *Software Components*

cquad: Conditional Maximum Likelihood for Quadratic Exponential Models for Binary Panel Data.
R package
Francesco Bartolucci, Claudia Pigini and Francesco Valentini. 2020
`https://cran.r-project.org/package=cquad`

cquadr: run the cquad R package in Stata.
STATA package
Francesco Bartolucci, Claudia Pigini and Francesco Valentini. 2020
`https://ideas.repec.org/c/boc/bocode/s458852.html` and `https://github.com/fravale/cquadr`

ketvals: Kernel-based Time-Varying Least Squares.
gretl Function Package
Riccardo "Jack" Lucchetti and Francesco Valentini. 2021
`http://ricardo.ecn.wfu.edu/gretl/cgi-bin/current_fnfiles/ketvals.zip`

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

Refereeing Activity

Psychometrika (Theory and Methods), SN Business & Economics

Conference/Workshop Talks

2022 - 3rd Italian Workshop of Econometrics and Empirical Economics, Rimini.
Presentation: *"MCMC Conditional Maximum Likelihood for the two-way fixed-effects logit"*

2021 - 9th Italian Congress of Econometrics and Empirical Economics, Cagliari [Web].
Presentation: *"Partial effects estimation for fixed-effects logit panel data models"*

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"*

Teaching

2020/21 ∼ 2021/2022 - Teaching assistant: "Economia Politica I" (Microeconomics),
Bachelor's Degree in Economics and Business, Marche Polytechnic University

2019/20 ∼ 2021/22 - Teaching assistant: "Microeconometrics"
(coordinator: Prof. Matteo Picchio), Ph.D. in Economics, Marche Polytechnic University

2019/20 ∼ 2021/22 - Teaching assistant: "Time Series Econometrics"
(coordinator: Prof. Giulio Palomba), Ph.D. in Economics, Marche Polytechnic University

2020 ∼ 2021 - Teaching assistant: "Practice sessions in R"
(coordinators: Prof. Riccardo Lucchetti and Prof. Maria Cristina Recchioni)
Specialization Course in Data Science for Enterprises, Istituto Adriano Olivetti, Ancona, Italy

2019/20 - Associate Lecturer (Docente a Contratto) 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

2016/17 ∼ 2018/19 - 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 University of 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

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