Giuseppe Ragusa

Curriculum Vitae



Experience

2009—present **Assistant Professor of Economics**, Luiss University, Rome, Italy. Department of Economics and Finance

2015–2016 **Economist**, European Central Bank, Frankfurt, Germany. Monetary Policy Strategy Division

2006–2010 Assistant Professor of Economics, University of California, Irvine, USA.

Department of Economics

2005–2006 Assistant Professor of Economics, Rutgers University, New Jersey, USA.

Department of Economics

Academic Appointments

2014-present **Director**, **Master in Big Data Analytics (MABDA)**, Luiss Business School (LBS), Rome, Italy.

2014-present Scientific Director, Luiss Big Data Lab, LBS, Rome, Italy.

Education

2000–2005 Ph.D., Economics, University of California, San Diego, USA.

1999–2000 M.A., Economics, Bocconi University, Milan, Italy.

1994–1999 B.A., Economics, Bocconi University, Milan, Italy.

Honors, Grants, and Fellowships

2010–2015 **NEUJOBS**, European Commission, Bruxelles.

Employment 2025: Project developed under the Seventh Framework Programme of the European

2007-2008 National Poverty Center-Census Small Grant, Washington, DC, USA.

Time Limits: The Effects on Welfare Use and Other Consumption-Smoothing Mechanisms

2007 University of California Labor and Employment Research Fund, Berkeley, CA, USA.

Increasing Top Wages and the Growth of Low Quality Jobs: An Analysis at the Local Labor Market Level

2005 University of California, San Diego, CA, USA.
Clive W.J. Granger Fellowship for "Outstanding Graduate Research" in Econometrics

2004 **University of California**, San Diego, CA, USA. Teaching Assistant Excellence Award UC-San Diego

2001-2002 Ente per gli Studi Economici e Finanziari Luigi Einaudi, Rome, Italy. Scholarship for Graduate Studies Abroad

2000 Fondazione Invernizzi, Milan, Italy.

Graduate Fellowship

1999 Bocconi University, Milan, Italy.

Golden Medal "Amici della Bocconi" for Best Graduates

Publications

Journal Articles

Carlo Altavilla, Raffaella Giacomini, and G. Ragusa. Anchoring the yield curve using survey expectations. *Journal of Applied Econometrics*, November 2016.

Nicola Borri and Giuseppe Ragusa. Sensitivity, moment conditions, and the risk-free rate in yogo (2006). *Critical Review of Finance*, October 2016.

Ron Gallant, Raffaella Giacomini, and Giuseppe Ragusa. Bayesian estimation of state space models using moment conditions. *Journal of Econometrics*, August 2016.

Ivana Komunjer and Giuseppe Ragusa. Existence and characterization of conditional density projections. *Econometric Theory*, 32(4):947–987, May 2015.

Raffaella Giacomini and Giuseppe Ragusa. Theory-coherent forecasting. *Journal of Econometrics*, 182(1):145–155, September 2014.

Eleonora Patacchini, Giuseppe Ragusa, and Yves Zenou. Unexplored dimensions of discrimination in europe: Homosexuality and physical appearance. *Journal of Population Economics*, 28(4):1045–1073, September 2014.

Daniele Mazzocchetti, Amy Maria Berti, Roberta Sartini, Alessandra Lucarini, Giuseppe Ragusa, Matteo Caroli, and Luca Pierelli. Total nucleated cells as a sole predictor of distinct targets of hematopoietic potential (cd34+ cells) in cord blood units: the results of a large series analysis in autologous cord blood units. *Transfusion*, 54(5):1256–1262, October 2013.

Francesca Mazzolari and Giuseppe Ragusa. Spillovers from high-skill consumption to low-skill labor markets. *Review of Economics and Statistics*, 95(1):74–86, April 2013.

Giuseppe Ragusa. Minimum divergence, generalized empirical likelihoods, and higher order expansions. *Econometric Reviews*, 30(4):406–456, April 2011.

Book Chapters

Eleonora Patacchini, Giuseppe Ragusa, and Yves Zenou. Unexplored dimensions of discrimination in europe: Religion, homosexuality and physical appearance. In T. Boeri, E. Patacchini, and G. Peri, editors, *Unexplored Dimensions of Discrimination*, pages 218–236. Oxford University Press, March 2015.

Giuseppe Ragusa. Approximate bayesian inference in models defined through estimating equations. In I. Jeliazkov and X.S. Yang, editors, *Bayesian Inference in the Social Sciences*, pages 265–290. Wiley-Blackwell, November 2014.

Paolo Naticchioni and Giuseppe Ragusa. Information technology and labor market polarization in Europe. In Luigi Paganetto, editor, *Wealth, Income Inequalities, and Demography*, pages 145–161. Springer Science + Business Media, March 2014.

Working Papers

Paolo Naticchioni, Giuseppe Ragusa, and Riccardo Massari. Unconditional and conditional wage polarization in europe. *Discussion Paper Series, Forschungsinstitut zur Zukunft der Arbeit (IZA), No. 8465*, December 2014.

Raffaella Giacomini, Ron Gallant, and Giuseppe Ragusa. Generalized method of moments with latent variables. CEPR discussion paper, No. 9692, October 2014.

Francesca Mazzolari and Giuseppe Ragusa. Time limits: The effects on welfare use and other consumption-smoothing mechanisms. *Discussion Paper Series, Forschungsinstitut zur Zukunft der Arbeit (IZA), No. 6993*, November 2012.

Eli Berman, Lawrence Iannaccone, and Giuseppe Ragusa. From empty pews to empty cradles: Fertility decline among european catholics. *NBER Working Paper*, *No. 18350*, May 2012.

Raffaella Giacomini and Giuseppe Ragusa. Incorporating theoretical restrictions into forecasting by projection methods. *CEPR discussion paper*, *No. 8604*, may 2011.

Ivana Komunjer and Giuseppe Ragusa. Existence and uniqueness of semiparametric projections. *Department of Economics, University of California, San Diego*, Aug 2009.

Giuseppe Ragusa. Bayesian likelihoods for moment condition models. Technical report, Luiss University, Feb 2011.

Work in Progress

Identification of macroeconomic effects using high frequency data, with Carlo Altavilla and Roberto Motto

Estimation of macroeconomic models with sparse design

Forecasting with judgment, with Raffaella Giacomini

Computational aspects of Generalized Empirical Likelihoods estimators

Approximate Bayesian Computation for Time Series models, with Chiara Perricone Instrumental variables inference with clusters, with Siria Angino

Other Writings

Cambiare l'Irpef pensando al lavoro, lavoce.info, 11 Febbraio 2014

Unexplored dimensions of discrimination in Italy, voxeu.org, 12 November 2012

Is Italy going to make it?, 4 February 2012, voxeu.org

I numeri dell'Italia sostenibile, 3 February 2012, lavoce.info

Teaching

Undergraduate level

Luiss Applied Statistics and Econometrics

UC-Irvine Introduction to Econometrics, Applied Econometrics Honors Program in Economics.

Rutgers Econometric Theory

UC-San International Economics (TA), Labor Economics (TA), Operation Research (TA), Econo-

Diego metrics (TA).

Graduate Level

EIEF Econometrics Review Course (Ph.D.), The Econometrics of Dynamic Stochastic General Equilibrium Models (Ph.D.)

Luiss Econometric Theory (Ph.D. and Master Levels), Advanced Econometrics (Ph.D. and Master Level)

UC-Irvine Econometric Theory (Ph.D.)

Professional Schools

MABDA, Statistics, Econometrics, Machine Learning. LBS

MBA, LBS Fundamental of Business Statistics, Mathematical Methods for Decisions, Statistics.

Chongqing Topics in Quantitative Research. Executive Doctoral Program. University

Academic Seminars

UC-San Diego, University of British Columbia, Concordia University, University of Washington (Statistics), University of Washington (Economics), UC-Irvine, Boston College, Caltech, Princeton, Brown, Yale, Northwestern, UC-Los Angeles, UC-San Diego, UC-Davis, UC-Riverside, UC-Berkeley, UC-Irvine, UPENN, University of Milan, Bocconi University - Department of Economics, Università La Sapienza, Universidad Carlos III de Madrid - Dept. of Statistics, Università Tor Vergata, University of Naples Federico II.

Conference and Invited Talks

- 2014 Conference on Indirect Estimation Methods, University of Konstanz, Abbey Hegne, Allensbach, Germany.
- 2014 Carlo Giannini Conference in Macroeconometrics, Università di Pavia, Pavia, Italy.
- 2014 Frontiers of Macroeconometrics, University College London, London, UK.
- 2010 **Summer Institute**, National Bureau of Economic Research, Boston, MA, USA. Forecasting Seminar
- 2009 Circq Time Series Conference, University of Montreal, Montreal, Canada.
- 2008 Econometric Society Winter Meeting, New Orleans, LA, USA.
- 2006 Econometric Society Summer Meeting, Minneapolis, MN, USA.
- 2006 Seminar on Bayesian Inference in Econometrics and Statistics, University of Iowa, Iowa City, IA, USA.
- 2005 Greater New York Metropolitan Area Econometrics Colloquium, Columbia University, New York, NY, USA.
- 2005 **European Summer Symposium in Labour Economic**, *IZA*, Buch/Ammersee, Germany.
- 2004 Labor Study Program, National Bureau of Economic Research, Boston, MA, USA.

Affiliations

Professional Econometric Society, American Statistical Association, American Economic Society. Societies

Other Research Fellow, Center for Labor and Economic Growth, *Luiss University* Affiliations

Research Fellow, LuissLab, Luiss University

Institutional Appointments

2015-present Poste Italiane, Member of the Scientific Committee of Poste Insieme Onlus.

2012 Ministry of Economic Development, Member of the Task Force set up to draw a policy report on new business and entrepreneurship in Italy. The full report, titled "Restart, Italia!", can be downloaded here [in English] or here [in Italian].

Refereeing

Econometrica, Journal of Econometrics, Journal of Business and Economic Statistics, Econometric Theory, National Science Foundation, Econometric Reviews, Quantitative Economics, European Economic Review, Review of Economics of the Household, Regional Science, International Journal of Central Banking, Review of Economics and Statistics, Journal of the European Economic Association, International Journal of Central Banking, Journal of Money, Credit and Banking.

Human Languages

Italian Native

English Fluent

French Basic

Computer Languages

High-level Python, Mathematica, Matlab, R, Julia

Low-level C, C++

Packages https://github.com/gragusa

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