

# GIUSEPPE RAGUSA

## Associate Professor

Department of Economics and Management  
University of Pisa  
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## CURRENT POSITION

Associate Professor of Economics

**Department of Economics and Management**

📅 December 2018 –

📍 Pisa, Italy

## PAST POSITIONS

Senior Economist

**European Central Bank – DG/MP Monetary Policy Strategy Division**

📅 October 2017 – February 2018

📍 Frankfurth, Germany

Assistant Professor

**Luiss University – Department of Economics**

📅 October 2009 – September 2017

📍 Rome, Italy

Senior Economist

**European Central Bank – DG/MP Monetary Policy Strategy Division**

📅 February 2015 – February 2016

📍 Frankfurth, Germany

Assistant Professor

**University of California, Irvine – Department of Economics**

📅 October 2006 – September 2009

📍 Irvine, CA

Assistant Professor

**Rutgers University – Department of Economics**

📅 October 2005 – August 2016

📍 New Brunswick, NJ

## EDUCATION

Ph.D. in Economics

**University of California – Department of Economics**

📅 September 2000– June 2005

📍 San Diego, CA

M.A., Economics

**Bocconi University**

📅 September 1999–June 2000

📍 Milan, Italy

B.A., Economics

**Bocconi University**

📅 September 1994–October 1999

📍 Milan, Italy

## RESEARCH FIELDS

- Econometric Theory
- Microeconometrics
- Labor economics
- Time series
- Economic forecasting
- Approximate Bayesian inference
- Machine learning

# PUBLICATIONS

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## Journal Articles

- Berman, Eli, Laurence R. Iannaccone, and Giuseppe Ragusa (2018). "From Empty Pews To Empty Cradles: Fertility Decline Among European Catholics". In: *Journal of Demographic Economics* 84.2, pp. 149–187. DOI: 10.1017/dem.2017.22.
- Altavilla, Carlo, Raffaella Giacomini, and Giuseppe Ragusa (Sept. 2017). "Anchoring the Yield Curve Using Survey Expectations". In: *Journal of Applied Econometrics* 32.6, pp. 1055–1068. DOI: 10.1002/jae.2588.
- Borri, Nicola and Giuseppe Ragusa (Sept. 2017). "Sensitivity, Moment Conditions, and the Risk-free Rate in Yogo (2006)". In: *Critical Review of Finance* 6.2, pp. 281–293. DOI: <http://dx.doi.org/10.2139/ssrn.2855792>.
- Gallant, Ron, Raffaella Giacomini, and Giuseppe Ragusa (Dec. 2017). "Bayesian Estimation of State Space Models Using Moment Conditions". In: *Journal of Econometrics* 201.2, pp. 198–211. DOI: 10.1016/j.jeconom.2017.08.003.
- Komunjer, Ivana and Giuseppe Ragusa (May 2015). "Existence and Characterization of Conditional Density Projections". In: *Econometric Theory* 32.4, pp. 947–987. DOI: 10.1017/s0266466615000158.
- Giacomini, Raffaella and Giuseppe Ragusa (Sept. 2014). "Theory-coherent forecasting". In: *Journal of Econometrics* 182.1, pp. 145–155. DOI: 10.1016/j.jeconom.2014.04.014.
- Patacchini, Eleonora, Giuseppe Ragusa, and Yves Zenou (Sept. 2014). "Unexplored Dimensions of Discrimination in Europe: Homosexuality and Physical Appearance". In: *Journal of Population Economics* 28.4, pp. 1045–1073. DOI: 10.1007/s00148-014-0533-9.
- Mazzocchi, Daniele, Amy Maria Berti, Roberta Sartini, Alessandra Lucarini, Giuseppe Ragusa, Matteo Caroli, and Luca Pierelli (Oct. 2013). "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". In: *Transfusion* 54.5, pp. 1256–1262. DOI: 10.1111/trf.12458.
- Mazzolari, Francesca and Giuseppe Ragusa (Apr. 2013). "Spillovers from high-skill consumption to low-skill labor markets". In: *Review of Economics and Statistics* 95.1, pp. 74–86. DOI: 10.1162/rest\_a\_00234.
- Ragusa, Giuseppe (Apr. 2011b). "Minimum divergence, generalized empirical likelihoods, and higher order expansions". In: *Econometric Reviews* 30.4, pp. 406–456. DOI: 10.1080/07474938.2011.553541.

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## Book Chapters

- Biagi, Federico, Paolo Naticchioni, Giuseppe Ragusa, and Claudia Vittori (2018). "Routinization and the Labour Market: Evidence from European Countries". In: *Digitized Labor: The Impact of the Internet on Employment*. Ed. by Lorenzo Pupillo, Eli Noam, and Leonard Waverman. Cham: Springer International Publishing, pp. 51–69. ISBN: 978-3-319-78420-5. DOI: 10.1007/978-3-319-78420-5\_4.
- Patacchini, Eleonora, Giuseppe Ragusa, and Yves Zenou (Mar. 2015). "Unexplored dimensions of discrimination in Europe: Religion, homosexuality and physical appearance". In: *Unexplored Dimensions of Discrimination*. Ed. by T. Boeri, E. Patacchini, and G. Peri. Oxford University Press, pp. 218–236. DOI: 10.1093/acprof:oso/9780198729853.003.0010.
- Naticchioni, Paolo and Giuseppe Ragusa (Mar. 2014). "Information Technology and Labor Market Polarization in Europe". In: *Wealth, Income Inequalities, and Demography*. Ed. by Luigi Paganetto. Springer Science + Business Media, pp. 145–161. DOI: 10.1007/978-3-319-05909-9\_6.
- Ragusa, Giuseppe (Nov. 2014). "Approximate Bayesian Inference in Models Defined Through Estimating Equations". In: *Bayesian Inference in the Social Sciences*. Ed. by I. Jeliakzov and X.S. Yang. Wiley-Blackwell, pp. 265–290. ISBN: 9781118771211. DOI: 10.1002/9781118771051.ch11.

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## Working Papers

- Giacomini, Raffaella, Ron Gallant, and Giuseppe Ragusa (Oct. 2014). "Generalized Method of Moments with latent variables". In: *CEPR discussion paper, No. 9692*.
- Naticchioni, Paolo, Giuseppe Ragusa, and Riccardo Massari (Dec. 2014). "Unconditional and Conditional Wage Polarization in Europe". In: *Discussion Paper Series, Forschungsinstitut zur Zukunft der Arbeit (IZA), No. 8465*.
- Mazzolari, Francesca and Giuseppe Ragusa (Nov. 2012). "Time limits: The effects on welfare use and other consumption-smoothing mechanisms". In: *Discussion Paper Series, Forschungsinstitut zur Zukunft der Arbeit (IZA), No. 6993*.
- Giacomini, Raffaella and Giuseppe Ragusa (May 2011). "Incorporating theoretical restrictions into forecasting by projection methods". In: *CEPR discussion paper, No. 8604*.
- Ragusa, Giuseppe (Feb. 2011a). *Bayesian likelihoods for moment condition models*. Tech. rep. Luiss University.
- Komunjer, Ivana and Giuseppe Ragusa (Aug. 2009). "Existence and Uniqueness of Semiparametric Projections". In: *Department of Economics, University of California, San Diego*.

## INVITED SEMINARS

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UC-San Diego (2005), University of British Columbia (2005), Concordia University (2005), University of Washington (Statistics) (2005), University of Washington (2005) (Economics), UC-Irvine (2005), Boston College (2005), Caltech (2006), Princeton (2006), Brown (2006), Yale (2007), Northwestern (2007), UC-Los Angeles (2007), UC-San Diego (2008), UC-Davis (2008), UC-Riverside (2008), UC-Berkeley (2009), UC-Irvine (2009), UPENN (2009), University of Milan (2010), Bocconi University (2010) - Department of Economics, Università La Sapienza (2011), Universidad Carlos III de Madrid - Dept. of Statistics (2012), Università Tor Vergata (2013), University of Naples Federico II (2016), UC-San Diego (2018), Università di Pisa (2018).

## CONFERENCE PRESENTATIONS

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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, Forecasting Seminar National Bureau of Economic Research, Boston, MA, USA  
2009 – Cirq 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 Econometric and Statistics University of Iowa, Iowa City, IA, USA  
2005 – Greater New York Metropolitan Area Econometrics Colloquium Columbia University, New York, NY, USA  
2004 – European Summer Symposium in Labour Economic IZA, Buch/Ammersee, Germany  
2004 – Labor Study Program National Bureau of Economic Research, Boston, MA, USA

## RESEARCH GRANTS

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### NEUJOBS

#### European Commission

📅 2010-2015

📍 Bruxelles, Belgium

Project title: *NEUJOBS: How will multiple transitions affect the European labour market.* Project developed under the Seventh Framework Programme of the European Union

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### Census Small Grant

#### National Poverty Center – Census Bureau

📅 2007-2008

📍 Washington, DC

Project title: *"Time Limits: The Effects on Welfare Use and Other Consumption-Smoothing Mechanisms"*

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### Labor and Employment Research Fund

#### University of California

📅 2007

📍 Berkeley, CA

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

### Progetti di ricerca di Rilevante Interesse

#### MIUR

📅 2017–2020

Principal Investigator: Fabrizio Mattesini. Project title: The Architecture of Markets and Institutions after the Crisis: Theoretical Foundations and Policy Implications

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### Progetti di ricerca di Rilevante Interesse

#### MIUR

📅 2013–2016

Principal Investigator: Gaetano Bloise. Project title: Scelte di portfolio, stabilità finanziaria e ciclo economico

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### Progetti di ricerca di Rilevante Interesse

#### MIUR

📅 2010–2012

Principal Investigator: Luca Gabriele Deidda. Project title: Asimmetrie informative, costi di aggiustamento ed efficienza allocativa: fondamenti microeconomici e implicazioni macroeconomiche

## HONORS AND FELLOWSHIPS

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- Clive W.J. Granger Fellowship for "Outstanding Graduate Research" in Econometrics, University of California, San Diego, 2005
- Teaching Assistant Excellence Award, University of California, San Diego, 2004
- Scholarship for Graduate Studies Abroad, Ente per gli Studi Economici e Finanziari Luigi Einaudi, Rome, Italy, 2001

# COMMISSIONS OF TRUST

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## Referee for:

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, Labour Economics, Oxford Bulletin of Economics and Statistics.

## Editorial Boards:

📅 2017—present      Quantitative Finance and Economics

## Institutional Appointments

📅 2015—present      **Member of the Scientific Committee of Poste Insieme Onlus**

📅 2011—2012      **Start-up Task Force Member, Minister of Economic Development**  
The Task Force was setup 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]

# TEACHING ACTIVITIES

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## Undergraduate Courses

### University of Pisa

📅 2019      Introduzione all'Econometria ⌚ 72hrs

### Rutgers University

📅 2005      Econometrics ⌚ 60hrs

### University of California, Irvine

📅 2006-2009      Applied Econometrics II ⌚ 60hrs

📅 2008-2009      Honors Program in Economics ⌚ 30hrs

### Luiss University

📅 2009-2017      Applied Statistics & Econometrics ⌚ 60hrs

📅 2009-2011      Econometrics ⌚ 60hrs

## Graduate Courses

### University of Pisa

📅 2019      Advanced Econometrics ⌚ 72hrs

📅 2019      Time Series Econometrics ⌚ 60hrs

### Luiss University

📅 2009-2015      Advanced Cliometrics I ⌚ 60hrs  
Microeconomics

📅 2014      Advanced Econometrics II ⌚ 60hrs  
Macroeconomics

📅 2016-2017      Econometric Theory ⌚ 120hrs  
Micro & Macro econometrics

## MASTER

### Master in Big Data Management (Luiss BSchool)

📅 2015-2018      Machine Learning ⌚ 30hrs

📅 2015-2016      Econometrics ⌚ 30hrs

📅 2015-2016      Statistics ⌚ 30hrs

📅 2016      Big Data Project Management ⌚  
Crash Programme in Big Data

### Master in Corporate Finance (Luiss BSchool)

📅 2015-2016      Statistics ⌚ 15hrs

### Master in Business Administration (Luiss BSchool)

📅 2012-2016      Statistics ⌚ 15hrs

📅 2012-2016      Business Statistics ⌚ 20hrs

📅 2016      Business Analytics & Big Data ⌚ 20hrs  
Executive MBA

### Master in Business Administration (LBS)

📅 2018      Data driven enterprise ⌚ 15hrs  
Program for CTM top management

📅 2018      Machine Learning ⌚ 15hrs  
Program for Ericsson top management

## PhD Courses

### University of California, Irvine

📅 2006-2009      Econometric Theory ⌚ 40hrs

### EIEF

📅 2015-2017      Econometric Review Course ⌚ 15hrs

📅 2014-2017      Econometric of DSGE Models ⌚ 30hrs

### Luiss University - Department of Management

📅 2011-2013      Econometric theory ⌚ 30hrs  
PhD in Management

### Chongqing University, China

📅 2014      Statistics for Empirical Research ⌚ 30hrs