


# Mirko Armillotta

Vrije Universiteit Amsterdam  
Department of Econometrics & Data Science  
De Boelelaan 1105, 1081 HV  
Amsterdam, Netherlands

Email: [m.armillotta@vu.nl](mailto:m.armillotta@vu.nl)  
Homepage: [mirkoarmillotta.github.io](https://mirkoarmillotta.github.io)  
ORCID:  [orcid.org/0000-0002-0548-6957](https://orcid.org/0000-0002-0548-6957)

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## Research Interests

Count time series	Discrete-valued processes
Econometrics	Forecasting economic variables
Network time series	Observation-driven models
Statistical inference for dynamic models	Time Series Analysis

## Education

- **Ph.D. in Statistical Sciences**, University of Bologna, Italy, 5/2021
  - Dissertation Title: *Essays on discrete valued time series models* ([Link](#))
  - Thesis Advisors: *Alessandra Luati, Monia Lupparelli*
  - External Advisor: *Konstantinos Fokianos*
  - External Reviewers: *David Matteson, Christian Francq*
- **M.A. in Statistics, Economics and Business (cum laude)**, University of Bologna, Italy, 9/2017
  - Dissertation Title: *Analisi delle serie economiche e finanziarie con i modelli Markov-Switching Vector Autoregressive*
  - Thesis Advisor: *Giuseppe Cavaliere*
- **B.Sc. in Statistical Sciences (cum laude)**, University of Bologna, Italy, 7/2015
  - Dissertation Title: *La previsione della volatilità con dati a diverse frequenze: I modelli MIDAS*
  - Thesis Advisor: *Luca De Angelis*

## Professional Experience

- Vrije Universiteit Amsterdam, The Netherlands
  - **Research Associate**, Department of Econometrics & Data Science 9/2022–present
- Tinbergen Institute, The Netherlands
  - **Candidate Fellow** 5/2023–present

- University of Cyprus, Cyprus
  - **Postdoctoral Researcher**, Department of Mathematics & Statistics 11/2020–8/2022
- Lancaster University, UK
  - **Visiting Researcher**, Department of Mathematics & Statistics 1/2020–5/2020
- University of Bologna, Italy
  - **Teaching tutor**, Department of Statistics and Department of Economics 2017–2019

## Awards & Fellowships

- **Marie Skłodowska-Curie Individual Fellowship (187K euro)** financed by the European Commission (4/2023– present).
- **Award for the Best Ph.D. thesis in Statistics 2022**, awarded by the Italian Statistical Society.
- Marco Polo Ph.D. fellowship to Lancaster University, 2020, University of Bologna.
- Erasmus fellowship to Alexandru Ioan Cuza University, 2017, University of Bologna.
- Award for the best students, 2014–2015, University of Bologna.

## Published Articles

1. M. Armillotta and K. Fokianos: "Count Network Autoregression", *Journal of Time Series Analysis*, accepted, 202x. ([Link](#))
2. M. Armillotta, M. Tsagris, and K. Fokianos: "Inference for Network Count Time Series with the R Package PNAR", *The R Journal*, accepted, 202x. ([Link](#))
3. M. Armillotta: "Two-stage weighted least squares estimator of multivariate conditional mean observation-driven time series models", *Book of short Papers SIS 2023*, Pearson, 2023, pp. 770–775. ([Link](#))
4. M. Armillotta, K. Fokianos, and A. Guizzardi: "Unveiling Venice's hotels competition networks from dynamic pricing digital market", *Journal of the Royal Statistical Society Series A: Statistics in Society*, 2023. ([Link](#))
5. M. Armillotta, A. Luati and M. Lupporelli: "Observation-driven models for discrete-valued time series", *Electronic Journal of Statistics*, 16(1): 1393–1433, 2022. ([Link](#))
6. M. Armillotta, K. Fokianos and I. Krikidis: "Generalized Linear Models Network Autoregression", *Network Science*, Springer, 2022, pp. 112–125. ([Link](#))
7. M. Armillotta, A. Luati and M. Lupporelli: "Observation-driven models for storm counts", in: *Book of short Papers SIS 2020*, Pearson, 2020, pp. 863–868. ([Link](#))
8. M. Armillotta, A. Luati and M. Lupporelli: "Stationarity of a general class of observation driven models for discrete valued processes", in: *Book of short Papers SIS 2019*, Pearson, 2019, pp. 31–39. ([Link](#))

## Book Chapters

1. M. Armillotta, A. Luati and M. Lupporelli: "An overview of ARMA-like models for count and binary data", *Trends and Challenges in Categorical Data Analysis*, Springer, 2023, pp. 233-274. ([Link](#))
2. M. Armillotta, K. Fokianos and I. Krikidis: "Bootstrapping Network Autoregressive Models for Testing Linearity", *Data Science in Applications*, Springer, 2023, pp. 99-116. ([Link](#))

## Working Papers

1. M. Armillotta: "Two-stage weighted least squares estimator of multivariate discrete-valued observation-driven models", 2023, under review. ([Link](#))
2. M. Armillotta and P. Gorgi: "Pseudo-variance quasi-maximum likelihood estimation of semi-parametric time series models", 2023, under review. ([Link](#))
3. M. Armillotta and K. Fokianos: "Testing Linearity for Network Autoregressive Models", 2022, revised & resubmitted. ([Link](#))

## Software

- M. Tsagris, M. Armillotta and K. Fokianos: "R Package PNAR: Poisson Network Autoregressive Models". ([Link](#))

## Conference Presentations

- NBER-NSF Time Series Conference, UQAM, Montréal, Canada, September 2023 (Main session).
- SIS 2023 - Statistical Learning, Sustainability and Impact Evaluation, Marche Polytechnic University, Ancona, Italy, June 2023.
- Statistical Methods on Networks, University of Leipzig, Germany, September 2022 (Invited).
- SIS 2022 - 51st scientific meeting of the Italian Statistical Society, University of Campania "Luigi Vanvitelli", Caserta, Italy, June 2022 (Invited).
- International Symposium on Nonparametric Statistics (ISNPS), Paphos, Cyprus, June 2022 (Invited).
- Challenges for Categorical Data Analysis (CCDA), University of Perugia, Italy, May 2022 (Invited).
- International Conference on Network Science (NetSci-X), Porto, Portugal, February 2022.
- NBER-NSF Time Series Conference, Rice University, Houston, USA, October 2021 (Main session).
- RCEA Time Series Workshop, University of Milano-Bicocca, Milan, Italy, June 2021.
- Data Research Camp, University of Padova, Venice, Italy, July 2019.
- SIS 2019 - Smart Statistics for Smart Applications, Catholic University, Milan, Italy, June 2019 (Invited).

## Invited Seminar Presentations

- Department of Economics, University of Crete, Greece, May 2023.
- Department of Statistics and Data Science, Research Center in Mathematics (CIMAT), Mexico, February 2022.
- Department of Econometrics and Data Science, Vrije Universiteit Amsterdam, January 2022.

## Professional Society Membership

- Italian Society of Statistics (SIS)
- Italian Biometric Society (SIB)

## Skills

- Software:
  - Advanced: R,  $\LaTeX$ , Microsoft Office
  - Intermediate: C++, Python, Matlab
- Languages: English (fluent) and Italian (native)

## Teaching Experience

### Vrije Universiteit Amsterdam

- Statistics PM. Teacher and Course coordinator 2023 – present
- Econometrics II. Teacher, 24 hours of lectures 2022 – 2023

### University of Bologna

- Statistics, SECS-S/01. Tutor and Teaching assistant, 30 hours 2018 – 2019
- Survey and Data Analysis, SECS-S/01. Tutor, 20 hours 2018 – 2019
- Market Analysis, SECS-S/03. Tutor, 10 hours 2017 – 2019

## Supervising and Mentoring Activities

- Bachelor and Master theses supervision, Vrije Universiteit Amsterdam 9/2022 – present
  - Supervised 10 Master theses as the first supervisor
  - Supervised 4 Bachelor theses as the first supervisor

## **Referee Activity**

- Econometrics and Statistics
- Computational Statistics and Data Analysis
- Journal of Time Series Analysis
- Software X

November 22, 2023