LUCA FANELLI
Researcher unique identifiers: ORCID 0000-0001-5351-2876 – Scopus ID 26645338000
REpEC Profile: http://ideas.repec.org/e/pfa33.html
Web sites: https://www.unibo.it/sitoweb/luca.fanelli/en
https://sites.google.com/site/lucafanelliunibo/home

EDUCATION

1995 - 1998 Ph.D in Statistical Sciences, University of Bologna, Italy.
1989 – 1994 Laurea in Statistics and Economics, University of Bologna, Italy.

CURRENT AND PREVIOUS POSITIONS

2018– : Professor of Econometrics, Department of Economics, U-Bologna
2014 –2018: Professor of Econometrics, Department of Statistical Sciences, U-Bologna
2010–2013: Associate Professor of Econometrics, U-Bologna
2001–2009: Assistant Professor of Econometrics, U-Bologna.

INSTITUTIONAL ROLES

2021–2024 Director of the Organizational Unit (UOS) of the Department of Economics, U-Bologna, Campus of Rimini
2019– : Faculty Committee Recruitment, Department of Economics, U-Bologna.
2018– : Member Faculty Committee of the PhD in Economics, U-Bologna.
2016 –2018: Member of the Committee in charge for the National Scientific Qualification – Abilitazione Scientifica Nazionale (ASN) - in Econometrics (13/A5-SECS-P/05)
2014 –2018: Member Faculty Committee of the PhD in Statistics, U-Bologna
2012 – 2017: Director of the Second Cycle Degree in Statistic, Financial and Actuarial Sciences, U-Bol.
2015 – 2018: Member of the Council of the School in Economics, Management and Statistics, U-Bol.
2014 – 2018: Member elected of the Steering Committee of the Italian Econometric Society (SIdE)

TEACHING ACTIVITY AND PHD SUPERVISION

Teacher of several academic courses (undergraduate, graduate, PhD) mainly concerning Econometrics, Structural Macroeconometrics, Applied Econometrics and Financial Econometrics, in Italy and abroad.
Since 2001, I supervised more than 100 Master students in several topics in Econometrics and Financial Econometrics.
In the Phd in Economics I have supervised:
Antonio Marsi, October 2020. Finalist (out of ten) of the Young Economists' competition of the European Central Bank 2020 and now Research Fellow at the University of Bologna.
In the Phd of in Statistical Sciences I have supervised:
Giovanni Angelini, March 2016. Now Senior Assistant Professor of Econometrics, University of Bologna
Silvia Emili, March 2018. Now Junior Assistant Professor of Economic Statistics, University of Bologna.
Franco Mazzoni, March 2014. Now Energy forecast specialist, Consorzio per le Risorse Energetiche S.C.p.A.

MAIN RESEARCH INTERESTS

Macroeconometrics, Time Series Econometrics, Empirical Macroeconomics.

OVERALL CITATIONS, RECOGNITIONS AND AWARDS (JANUARY 2021)

Scopus: 24 papers with 138 total citations and h-index 8 (without self-citations).
Google Scholar: 160 publications with 504 total citations (235 from 2015) and h-index 14 (i10-index 19).
RePEc: top 14% of 60.837 economists, top 11% in Europe, top 9% in Italy.
Research Gate (RG) Score 22.94 (higher than 80% of Research Gate members).
Distinguished author, Journal of Applied Econometrics, 2020.

AFFILIATIONS

1998– : Member of the Econometric Society
2002–: Member of the European Economic Association
2009– : Member of the Società Italiana di Econometria (SIdE)
2014– : Member of the International Association of Applied Econometrics
2017– : Member of the American Economic Association
2017–2018: Member of the Royal Economic Association

FELLOWSHIPS AND VISITING POSITIONS

Visiting Associate Professor, Norvegian University of Science and Technology (February 2013).
RCEA Fellow (2016-2017)
U-Bologna: Research Fellowship (1998-2000).
PhD visiting, University of Arhus, DK (Autumn 1996).
U-Bologna: PhD Scholarship (1995-1997).

FUNDED PROJECTS AS UNIT PARTICIPANT IN THE LAST YEARS

Italian Ministry of Education, University and Research: National PRIN project "Multivariate Statistical Models for Risk Management", 2013-2015, Bologna research unit, grant amount 112000,00 euro
Italian Ministry of Education, University and Research: National PRIN project "Time-varying volatility, persistence and structural breaks in macroeconomic and financial fluctuations: new paradigms for the econometric analysis of time series", 2009-2010, Bologna research unit, grant amount 14000,00 euro

ORGANIZATION AND PROGRAM COMMITTEE MEMBER OF SCIENTIFIC MEETINGS

Local organizer of the 3rd Italian Workshop of Econometrics and Empirical Economics (IWEEE 2022), SIdE, Campus of Rimini, U-Bologna, January 2022.
Program Committee Member of the 9th Italian Congress of Econometrics and Empirical Economics (ICEEE 2021), Cagliari, January 2021.
Program Committee Member of the 2nd Italian Workshop of Econometrics and Empirical Economics (IWEEE 2020), Venezia 23-24, January 2019.
Program Committee Member of the 8th Italian Congress of Econometrics and Empirical Economics (ICEEE 2019), Lecce 24-26, January 2019.
Local organizer of the 29th (EC)^2 Conference on "Big Data Econometrics with Applications", Roma 13-14 December 2018.
Program Committee Member of the 7th Italian Congress of Econometrics and Empirical Economics (ICEEE 2017), Messina 25-26 January 2017.
Program Committee Member of the 6th Italian Congress of Econometrics and Empirical Economics (ICEEE 2015), Salerno 21-23 January 2015.
Program Committee Member of the 2nd Italian Congress of Econometrics and Empirical Economics (ICEEE 2007), Rimini Campus, Università di Bologna, 25-26 January 2007.
Local organizer of the 2nd Italian Congress of Econometrics and Empirical Economics (ICEEE 2007), Rimini Campus, Università di Bologna, 25-26 January 2007.

EDITORIAL DUTIES

Referee for: Review of Economics and Statistics, Journal of Econometrics, Econometric Theory, Journal of Monetary Economics, Journal of Applied Econometrics, Journal of Economic Dynamics and Control, Oxford Bulletin of Economics and Statistics, Macroeconomic Dynamics, International Journal of Central Banking, Empirical Economics, Journal of Macroeconomics, Journal of Economic Surveys, Econometrics & Statistics, Journal of the Royal Statistical Society, Series-A, Computational Statistics & Data Analysis, Economic Modelling, Economic Inquiry, Economic Letters, Canadian Journal of Statistics, Rivista Italiana degli Economisti, Statistical Methods & Applications, Economics Bulletin, Statistica, Journal of African Business, Psychological Methods

INVITED PRESENTATIONS/REGULAR ECONOMETRIC CONFERENCES (2010-)
2021: SIdE Webinar series March 2021
2020: Durham University; Heriott-Watt University
2015: Bank of Italy, ISPRA Varese; 2014; 2011: EIE, Rome and Università Tor Vergata; 2010: Maastricht University.
IAAE Annual Conferences, 2021 (Rotterdam), 2019 (Cyprus, Nicosia), 2018 (Montréal), 2016 (Milano), 2015 (Tessaloniki)
ESEM 2021 (Copenhagen)
ICEEE Conferences, 2019 (Lecce), 2017 (Messina), 2015 (Salerno), 2013 (Genova), 2011 (Pisa), 2009 (Ancona), 2007 (Rimini), 2005 (Venice).
EC^2 Conferences, 2019 (Oxford).
CFE Conferences, 2018, 2014 (Pisa), 2017, 2015, 2013, 2011 (London), 2016 (Seville).
ESEM Conferences: several from 1998.
Carlo Giannini Conferences, 2008, 2012 (Bank of Italy), 2014 (Pavia).

PUBLICATIONS
1. Fanelli, L. (with G. Angelini and G. Cavaliere), 2021, Bootstrap inference and diagnostics in state space models: With an application to dynamic macro models, JOURNAL OF APPLIED ECONOMETRICS, forthcoming.
2. Fanelli, L. (with G. Angelini), 2019, Exogenous uncertainty and the identification of structural vector autoregressions with external instruments, JOURNAL OF APPLIED ECONOMETRICS 34(6) 951-971.
3. Fanelli, L. (with G. Angelini, E. Bacchiocchi, and G. Caggiano), 2019, Uncertainty across volatility regimes, JOURNAL OF APPLIED ECONOMETRICS 34(3), 437-455.
4. Fanelli, L. (with E. Bacchiocchi and E. Castelnuovo), 2018, Gimme a break! Identification and estimation of the macroeconomic effects of monetary policy shocks in the U.S., MACROECONOMIC DYNAMICS 22(6), 1613-1651.
5. Fanelli, L. (with G. Cavaliere and L. De Angelis), 2018, Co-integration rank determination in partial systems using information criteria, OXFORD BULLETIN OF ECONOMICS AND STATISTICS 80, 65-89.
6. Fanelli, L. (with M. Sorge), 2017, Indeterminate forecast accuracy under indeterminacy, JOURNAL OF MACROECONOMICS 53, 57-70.
7. Fanelli, L. (with G. Angelini), 2016, Misspecification and expectations correction in New Keynesian DSGE models, OXFORD BULLETIN OF ECONOMICS AND STATISTICS 78(5) 623-649.
8. Fanelli, L. (with E. Bacchiocchi), 2015, Identification in Structural Vector Autoregressive Models with Structural Changes, with an application to U.S. monetary policy, OXFORD BULLETIN OF ECONOMICS AND STATISTICS 77, 761-779.
9. Fanelli, L. (with E. Castelnuovo), 2015, Monetary policy indeterminacy and identification failure in the U.S.: results from a robust test, JOURNAL OF APPLIED ECONOMETRICS 30, 857-1010.
10. Fanelli, L. (with G. Bardsen), 2015, Frequentist evaluation of small DSGE models, JOURNAL OF BUSINESS AND ECONOMIC STATISTICS 33, 3017-322.
11. Fanelli, L. 2012, Determinacy, indeterminacy and dynamic misspecification in Linear Rational Expectations models, JOURNAL OF ECONOMETRICS 170, 153-163.
12. Fanelli, L. (with G. Palomba), 2011, Simulation-based tests of forward-looking models under VAR learning dynamics JOURNAL OF APPLIED ECONOMETRICS 26, 762-782.
13. Fanelli, L. (with P. Paruolo), 2010, Speed of adjustment in cointegrated systems, JOURNAL OF ECONOMETRICS 158, 130-141.
14. Fanelli, L. (with G. Cavaliere and A. Gardini), 2008, International dynamic risk sharing, JOURNAL OF APPLIED ECONOMETRICS 23, 1-16.
15. Fanelli, L., 2008, Testing the New Keynesian Phillips curve through Vector Autoregressive models: results from the Euro area, OXFORD BULLETIN OF ECONOMICS AND STATISTICS 70, 53-66.
16. Fanelli, L. (with G. Cavaliere and P. Paruolo), 2008, Tests for cointegration rank and choice of the alternative, STATISTICAL METHODS & APPLICATIONS 18, 169-191.
17. Fanelli, L. 2006, Multi-equational linear quadratic adjustment cost models with rational expectations and cointegration, JOURNAL OF ECONOMIC DYNAMICS AND CONTROL 30, 445-456.
18. Fanelli, L. 2006, Dynamic adjustment cost models with forward-looking behaviour, ECONOMETRICS

JOURNAL 9, 23-47.
18. Fanelli, L. (with G. Cavaliere and A. Gardini) 2006, Regional consumption dynamics and risk sharing in Italy, INTERNATIONAL REVIEW OF ECONOMICS AND FINANCE 15(5), 525-542.
20. Fanelli, L. (with E. Bacchiocchi), 2005, Testing the purchasing power parity through I(2) cointegration techniques, JOURNAL OF APPLIED ECONOMETRICS 20, 749-770.
21. Fanelli, L., 2002, A new approach for estimating and testing the Linear Quadratic Adjustment Cost model under rational expectations and I(1) variables, JOURNAL OF ECONOMIC DYNAMICS AND CONTROL 26, 117-139.