PERSONAL INFORMATION

Marcella Niglio

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[redacted] | Nationality Italian

POSITION Associate Professor in Statistics, University of Salerno (Italy)

WORK EXPERIENCE

From October 2006
Associate professor in Statistics
Department of Economics and Statistics, University of Salerno (Italy)

Research activity and teaching activity to undergraduate and postgraduate students.

From January 2015
Member of the University Quality Committee
University of Salerno (Italy)

Main assignment: Statistical data analysis and reporting

November 2002 – September 2006
Assistant Professor in Statistics
Department of Economics and Statistics, University of Salerno (Italy)

- Research activity and teaching activity to undergraduate and postgraduate students.

February- June 2001
Statistics Consultant
INEA (Istituto Nazionale di Economia Agraria), Portici (NA, Italy)

- Main assignment: to build a survey on wine farms and to analyze the data collected.

1998-1999
Senior Consultant
VMS, Value Management Systems – Rome (Italy)

Consultant in Quality Assurance Systems and Statistics Quality Control

1997-1998
Junior Consultant
Barbarino Consulting – Milan (Italy)

Consultant in Quality Assurance Systems

EDUCATION AND TRAINING

2009
Visiting Researcher
School of Business and Economics of the Humboldt-Universitat, Berlin (D)

2000
Visiting Researcher
University of Kent, Canterbury (UK)

1999-2001
PhD in Statistics
University of Chieti "G. D'Annunzio" (Italy)

1992-1997
Degree in Economics
University of Salerno (Italy)

ADDITIONAL INFORMATION

Publications

I am author of more than 70 publications.

Main publications:

Giordano F., Niglio M., Restaino M. (2020) A new procedure for variable selection in presence of rare events, JOURNAL OF THE OPERATIONAL RESEARCH SOCIETY (in press).

Giordano F., Niglio M. (2020) Forecast uncertainty of the weighted TAR predictor, in Applied Modeling Techniques and Data Analysis, London Wiley (in press).

Giordano F., Niglio M., Vitale C.D. (2019) A note on the linear approximation of TAR models. In Data Analysis and Applications. Clustering and Regression, Modeling-estimating, Forecasting and Data Mining, 127-138 London Wiley.

Giordano F., Niglio M., Vitale C. D. (2017) Unit Root Testing in Presence of a Double Threshold Process, Methodology and Computing in Applied Probability. Vol. 19(2), 539-556.

Niglio M., Vitale C.D. (2015) Vector Threshold ARMA models, Communications in Statistics: Theory and Methods, 44, 2911-2923.

Niglio M., Vitale C. (2012) Local unit roots and global stationarity of TARMA models, Methodology and Computing in Applied Probability, 14(1), 17-34.

Amendola A., Niglio M., Vitale C. (2009) Statistical properties of SETARMA models, Communications in Statistics: Theory and Methods, 38 (15), 2479-2497.

Niglio M. (2007) Multi-step forecasts from Threshold ARMA models using asymmetric loss functions, Statistical Methods & Applications, 16 (3), 395-410.

Amendola A., Niglio M., Vitale C. (2006b) Multi-steps SETARMA predictors in the analysis of hydrological time series, Physics and Chemistry of the Earth, 31 (18), 1188-1126.

Amendola A., Niglio M., Vitale C. (2006a) The moments of SETARMA model, Statistics & Probability Letters, 76, 625-633.

Amendola A., Niglio M. (2004) Predictor distribution and forecast accuracy of threshold models, Statistical Methods & Applications, 13 (1), 3-14.

Presentations

Invited speaker of several international conferences

Projects

Main projects:

RESEARCH PROJECT OF NATIONAL INTEREST (ITALIAN MINISTRY FOR UNIVERSITY AND SCIENTIFIC RESEARCH) 2010-2011. Forecasting economic and financial time series: understanding the complexity and modelling structural change.

RESEARCH PROJECT OF NATIONAL INTEREST (ITALIAN MINISTRY FOR UNIVERSITY AND SCIENTIFIC RESEARCH) 2000-2002. Stochastic Models and Simulation Methods for the Analysis of Dependent Data

RESEARCH PROJECT OF NATIONAL INTEREST (ITALIAN MINISTRY FOR UNIVERSITY AND SCIENTIFIC RESEARCH) 1998-2000. Statistical Models for the Analysis of Time Series

Conferences

Member of the scientific committee and of the organizing committee of several International Conferences

Seminars

Seminars in several Universities (in Italy and abroad).

Memberships

Member of the Italian Statistical Association (SIS), American Statistical Association (ASA), International Institute of Forecasters (IIF)