CURRICULUM VITAE ET STUDIORUM OF GIUSEPPE STORTI

CURRENT POSITION

From May 2, 2016: Professor of Economic Statistics (Scientific sector SECS-S03), Department of Economics and Statistics, University of Salerno, Italy.

PREVIOUS POSITIONS

From January 1, 2004 to April 30, 2016: Associate Professor of Economic Statistics (Scientific sector SECS-S03), Department of Economics and Statistics, University of Salerno, Italy.

From February 1, 2001 to December 31, 2003: Lecturer of Economic Statistics (Scientific sector SECS-S03), Department of Economics and Statistics, University of Salerno, Italy.

From December 1, 1999 to November 30, 2000: University of Salerno, Faculty of Economics, post-doctoral fellowship in Statistics.

ACADEMIC QUALIFICATIONS

October 1997, Department of Mathematics and Statistics, Lancaster University (UK): Master of Science (M.Sc.) with Distinction in Environmental Statistics and Systems with a dissertation on Modelling the Relation Between Nitrate Concentration and Discharge in the River Severn (Tutor: Dr. Granville Tunnicliffe-Wilson).

March 1999: University "G. d'Annunzio", Chieti (Italy): PhD in Statistics with a thesis on “Conditional Heteroskedastic Time Series Models: a State Space Approach” (in Italian); tutor: Prof. C. Vitale.

VISITING RESEARCH POSITIONS

Visiting Professor at TU Dresden, Dresden (From July 1 to August 31, 2021). Local Partner: Prof. Ostap Okhrin.

Visiting Professor at the Business School of the University of Sydney (Australia), Discipline of Business Analytics (From July 14 to August 23, 2018).

Visiting Professor at TU Dresden, Dresden (From August 1 to August 31, 2017). Local Partner: Prof. Ostap Okhrin.

Visiting Scholar at the BI Norwegian Business School, Department of Economics, OSLO (From August 22 to September 11, 2016).

Visiting Scholar at the Business School of the University of Sydney (Australia), Discipline of Business Analytics (From July 3 to September 8, 2015).

Visiting Researcher at the School of Business and Economics of the Humboldt University of Berlin (D) (from August 19 to September 16, 2012).

Visiting Professor at the Center for Operational Research and Econometrics (CORE), Universitè Catholique de Louvain, Louvain-La-Neuve (B) (From May 24 to May 28 2011).

Visiting Researcher at th Center of Operational Research and Econometrics (CORE), Universitè Catholique de Louvain, Louvain-La-Neuve (B) (from June 1 to September 11, 2009).

Visiting Researcher at the School of Business and Economics of the Humboldt University of Berlin (D) (from July 21 to September 2, 2008) within the EU programme *"Guest Researcher Program for young researchers" (http://sfb649.wiwi.hu-berlin.de/guests/guests_young_res.php).*

Visiting Researcher at the Center for Operational Research and Econometrics (CORE), Universitè Catholique de Louvain, Louvain-La-Neuve (B) (from July 8 to August 8, 2007).

Visiting Researcher at the Center for Operational Research and Econometrics (CORE), Universitè Catholique de Louvain, Louvain-La-Neuve (B) (from July 19 to September 1, 2005).

PUBLICATIONS

Articles in scientific journals

Storti, G., Wang C. (2021) Nonparametric Expected Shortfall Forecasting Incorporating Weighted Quantiles, to appear in *International Journal of Forecasting,* in press (published on-line on 23/06/2021). https://doi.org/10.1016/j.ijforecast.2021.04.004

Naimoli, Antonio and Storti, Giuseppe (2021) Forecasting Volatility and Tail Risk in Electricity Markets, JOURNAL OF RISK AND FINANCIAL MANAGEMENT. Vol. 14. Pag.1-17 ISSN:1911-8074. Digital Object Identifier (DOI): 10.3390/jrfm14070294

Gerlach R., Naimoli A., Storti G. (2020) Time Varying Heteroskedastic Realized GARCH models for tracking measurement error bias in volatility forecasting, Quantitative Finance, vol 20, 11, Pages 1849-1878 (https://doi.org/10.1080/14697688.2020.1751257).

Storti G. and Coretto P. (2020). Discussion (invited) on "Linear mixed effects models for non-Gaussian continuous repeated measurement data" by Ö. Asar, D. Bolin, P. J. Diggle, and J. Wallin., Journal of the Royal Statistical Society: Series C (Applied Statistics), 69, 5, p. 1060.

Amendola A., Braione M., Candila V., Storti G. (2020) A Model Confidence Set approach to the combination of multivariate volatility forecasts, International Journal of Forecasting, Volume 36, 3, July–September 2020, Pages 873-891, ISSN 0169-2070 (https://doi.org/10.1016/j.ijforecast.2019.10.001).

Coretto, P., M. La Rocca and G. Storti (2020). Improving many volatility forecasts using cross-sectional volatility clusters. Journal of Risk and Financial Management, 13(4):1-23. (https://doi:10.3390/jrfm13040064).

Amendola, Alessandra; Candila, Vincenzo; Sensini, Luca; Storti, Giuseppe (2020) Corporate Governance, Investment, Profitability and Insolvency Risk: Evidence from Italy, ADVANCES IN MANAGEMENT AND APPLIED ECONOMICS. Vol. 10. Pag.185-202, ISSN:1792-7544.

Amendola, Alessandra; Storti, Giuseppe; Sensini, Luca; Candila, Vincenzo (2020) Governance, Innovation, Profitability, and Credit Risk: Evidence from Italian manufacturing firms,

INTERNATIONAL JOURNAL OF BUSINESS AND SOCIAL SCIENCE. Vol. 11. Pag.32-42, ISSN:2219-1933. Digital Object Identifier (DOI): 10.30845/ijbss.v11n6a3

Naimoli, A., Storti G. (2019) Heterogeneous component multiplicative error models for forecasting trading volumes, International Journal of Forecasting, Volume 35, Issue 4, Pages 1332-1355, ISSN 0169-2070 (https://doi.org/10.1016/j.ijforecast.2019.06.002).

Preminger A., Storti G. (2017) Least squares estimation of GARCH (1,1) models with heavy tailed errors, The Econometrics Journal, Volume 20, Issue 2 (June 2017), pages 221-258 (https://doi.org/10.1111/ectj.12089).

Bauwens, L., Braione, M., Storti, G. (2017) A dynamic component model for forecasting high-dimensional realized covariance matrices, Econometrics & Statistics, 1 (January 2017) , pp 40-61 (https://doi.org/10.1016/j.ecosta.2016.09.003).

Bauwens L., Braione M., Storti, G. (2016) Forecasting comparison of long term component dynamic models, Annals of Economics and Statistics, no 123-124, pp 103-134 (https://doi.org/10.15609/annaeconstat2009.123-124.0103).

Amendola A., Storti G. (2015) Model Uncertainty and Forecast Combination in High-Dimensional Multivariate Volatility Prediction, Journal of Forecasting, Volume 34, Issue 2, pages 83–91, March 2015, ISSN:0277-6693 (https://doi.org/10.1002/for.2322).

Bauwens L., Storti G. (2009) A component GARCH model with time varying weights, Studies in Nonlinear Dynamics and Econometrics, vol. 13.2, article 1, Spring 2009 (https://doi.org/10.2202/1558-3708.1512).

Amendola A., Storti G. (2008) A GMM procedure for combining volatility forecasts, Computational Statistics & Data Analysis, vol. 52/6, 3047-3060 (https://doi.org/10.1016/j.csda.2007.10.001).

Storti G. (2008) Modelling Asymmetries in Conditional Correlations by Multivariate BL-GARCH models, Statistical Methods & Applications, 17, 2, 251-274 (https://doi.org/10.1007/s10260-007-0066-4).

Storti G. (2006) Minimum Distance Estimation of GARCH(1,1) models (2006) Computational Statistics & Data Analysis, Vol 51/3, 1803-1821 (https://doi.org/10.1016/j.csda.2005.11.020).

Storti G., Vitale C. (2003) Likelihood inference in BL-GARCH models, Computational Statistics, vol. 18, 3, 387-400 (https://doi.org/10.1007/BF03354605).

Storti G., Vitale C. (2003) BL-GARCH Models and Asymmetries in Volatility, Statistical Methods & Applications, vol. 12, 1, 19-40 (https://doi.org/10.1007/BF02511581).

Amendola A., Storti G. (2002) A Non-Linear Time Series Approach to Modelling Asymmetry in Stock Market Indexes, Statistical Methods & Applications, vol. 11, 2, 201-216 (https://doi.org/10.1007/BF02511487).

Destefanis S., Storti G. (2002) Measuring Cross-Country Technological Catch-Up through Variable-Parameter FDH, Statistical Methods & Applications, vol. 11, 1, 109-125 (https://doi.org/10.1007/BF02511449)

Storti G. (2001) Random Coefficients Autoregressive Models and Asymmetric effects in the volatility of Financial Returns, Quaderni di Statistica, vol. 3, 71-82 (in Italian), ISSN: 1594-3739.

Giordano F., Niglio M., Storti G. (2000) A Simulation Study for the Evaluation of the Seasonal Adjustment and Forecasting Performances of the TESS System, Italian Journal of Applied Statistics, vol. 12, 3, 341-360.

Storti G. (1999) A State Space Framework for Forecasting Non-Stationary Economic Time Series, Quaderni di Statistica, vol 1, 121-142, ISSN: 1594-3739.

Selected Book Chapters and Proceedings

Naimoli, A., Storti G. (2020) A Component Multiplicative Error Model for Realized Volatility Measures, in *Nonparametric Statistics*, pp. 391-401, Cham Springer International Publishing. ISBN:978-3-030-57306-5, ISSN:2194-1009. Digital Object Identifier (DOI): 10.1007/978-3-030-57306-5.

Naimoli, Antonio; Storti, Giuseppe (2020) Combining multiple frequencies in Realized GARCH models. In AA.VV. Book of Short Papers SIS 2020 Pag.1375-1380 London Pearson. ISBN:9788891910776

Naimoli, A., Storti G. (2018) *Dynamic component models for forecasting trading volumes*, in Book of Short Papers SIS2018, pp. 131-139, London Pearson (ISBN:9788891910233).

Amendola A., Braione M., Candila V., Storti G. (2018) *Combining Multivariate Volatility Models*, in Corazza, M., Durbán, M., Grané, A., Perna, C., Sibillo, M. Eds., Mathematical and Statistical Methods for Actuarial Sciences and Finance, pp. 39-43 (https://doi.org/10.1007/978-3-319-89824-7_7).

Gerlach R., Storti G. (2018) Extended Realized GARCH models, *Studies in Theoretical and Applied Statistics,* p. 159-168, Perna C., Pratesi M., Riuz-Gazen A. Eds., Springer, Series ISSN 2194-7767 (doi: 10.1007/978-3-319-73906-9_14).

Amendola A, Storti G. (2016) A comparison of different procedures for combining high-dimensional multivariate volatility forecasts, in *Studies in Theoretical and Applied Statistics,* Alleva G. and Giommi A. Eds., Springer, ISBN 978-3-319-27272-6, Series ISSN 2194-7767 (https://doi.org/10.1007/978-3-319-27274-0_23).

Amendola A., Storti G. (2014) A thick modelling approach to multivariate volatility prediction, *Advances in Latent Variables* (Carpita M., Brentari E., Qannari E.M. Eds), pp. 207-217, Springer-Verlag, ISBN 9783319029665 (https://doi.org/10.1007/10104_2014_18).

Amendola A., Storti G. (2014) Combining information at different frequencies in multivariate volatility prediction, in *Proceedings of Compstat 2014*, pp. 187-196, The Hague, The International Statistical Institute/International Association for Statistical Computing (ISBN:9782839913478).

Bauwens L., Storti G. (2013) Computationally efficient inference procedures for vast dimensional realized covariance models, in *Complex Models and Computational Methods in Statistics (*Matteo

Grigoletto, Francesco Lisi, Sonia Petrone Eds), Pag.37-49, Berlin; Heidelberg: Springer. ISBN:9788847028708 ISSN:1431-1968 (https://doi.org/10.1007/978-88-470-2871-5_4).

Amendola A., Storti G. (2012) Model uncertainty and forecast combination in high dimensional multivariate volatility prediction, in *Proceedings of COMPSTAT 2012*, pp. 27-38, The Hague The International Statistical Institute/International Association for Statistical Computing (ISBN:9789073592322).

Coretto P., La Rocca M., Storti G. (2011). Group Structured Volatility. In: AAVV. NEW PERSPECTIVES IN STATISTICAL MODELING AND DATA ANALYSIS. Springer, Heidelberg Dordrecht London New York: pp.329- 335 (https://doi.org/10.1007/978-3-642-11363-5_37).

Michele La Rocca, Giuseppe Storti, Cosimo Damiano Vitale (2008) A Fast Procedure for Calibrating VaR Models, in Bulletin of the International Statistical Institute (vol LXII, pages 659-666), Lisbon:Instituto Nacional de Estatìstica (INE), M. Ivette Gomes, José Alberto Pinto Martins, José Alberto Silva Eds, ISBN 9789726739920.

La Rocca, M., Storti, G., Vitale C. D. (2007) *Threshold Models for VaR Estimation*, Risk and Prediction, pp. 329-340 PADOVA CLEUP (ISBN:9788861290938).

Amendola A., Storti G. (2004) Non-Linear Dynamics In The Industrial Production Index, In Bock, Chiodi Mineo Eds. Advances In Multivariate Data Analysis. (pages. 147-157). Isbn: 3-540-20889-5. Berlin-Heidelberg: Springer-Verlag (https://doi.org/10.1007/978-3-642-17111-6_12).

Books

Storti G., Vitale C. D. (2011) Analisi Statistica dei Mercati Monetari e Finanziari (In Italian), ESI – Napoli (ISBN:9788849521511).

RESEARCH SEMINARS

Seminar on *Heterogeneous Component MEM models for forecasting trading volumes*, University of Sydney Business School, Discipline of Business Analytics, July 23, 2018 (with Antonio Naimoli).

Workshop on Tail Risk Forecasting, University of Sydney Business School, Discipline of Business Analytics, July 19, 2018.

Seminar on *Time Varying Heteroskedastic Realized GARCH models for tracking measurement error bias in volatility forecasting*, University of Canterbury (Christchurch, New Zealand), School of Mathematics and Statistics, April 13, 2018 (with Antonio Naimoli and Richard Gerlach).

Seminar on *A dynamic component model for forecasting high-dimensional realized covariance matrices*, BI Norwegian Business School, Oslo, August 24, 2016 (with Luc Bauwens and Manuela Braione).

Seminar on *Modelling and forecasting volatility with adaptive and mixed frequency Realized GARCH models* (with Richard Gerlach and Antonio Naimoli), GREQAM, University of Aix-Marseille, May 16, 2016.

Seminar on *Forecasting Comparison of Long Term Component Dynamic Models For Realized Covariance Matrices*, University of Sydney Business School, Discipline of Business Analytics, August 21, 2015 (with Luc Bauwens and Manuela Braione).

Workshop on *Volatility Modelling*, University of Sydney Business School, Discipline of Business Analytics, August 17-19, 2015.

Seminar on *Forecasting Comparison of Long Term Component Dynamic Models For Realized Covariance Matrices*, Ariel University (Israel), March 12, 2015 (with Luc Bauwens and Manuela Braione).

Seminar on *Least squares estimation for GARCH (1,1) models with heavy tailed errors,* Center for Operations Research and Econometrics (CORE), Université Catholique de Louvain, February 23, 2015 (with Arie Preminger).

Seminar on *QML Estimation of DCC Models: Implementation in GAUSS*, University of Naples Federico II, Department of Statistical Sciences, Naples, July 19, 2012.

Seminar on *CAW-DCC: a Dynamic Model for Vast Realized Covariance Matrices,* University of Bologna, Department of Statistical Sciences, Bologna, February 24, 2011 (with Luc Bauwens).

Seminar on *Combination of multivariate volatility forecasts,* within the *Statistics Seminars* of the Humboldt Universitaet zu Berlin, Berlin August 12, 2008 (with Alessandra Amendola).

Seminar on *The estimation of the optimal hedge ratio,* University of Naples Parthenope, June 6, 2006.

SELECTED CONFERENCE TALKS (2007-2020)

(Talks in which I or my coauthors were presenting. (P) denotes talks in which I was the presenter)

XXI QFW (QUANTITATIVE FINANCE WORKSHOP), *Time Varying Heteroskedastic Realized GARCH models for tracking measurement error bias in volatility forecasting,* Naples, January 29th-31st , 2020, (with A. Naimoli).

INTERNATIONAL WORKSHOP ON "STATISTICAL MODELS AND METHODS FOR COMPLEX DATA", *Heterogeneous components multiplicative error models for forecasting trading volumes*, University of Sannio, Benevento (Italy), June 5-7 2019 (with A. Naimoli), Invited Talk (P).

CFE2018 (COMPUTATIONAL AND FINANCIAL ECONOMETRICS), *Realized estimators of tail risk measures,* Pisa, December 2018 (with O. Okhrin), INVITED SESSION ON "FINANCIAL TIME SERIES" (P).

49TH CONFERENCE OF THE ITALIAN STATISTICAL SOCIETY, *Dynamic component models for forecasting trading volumes,* Palermo (Italy), June 2018, Invited Talk (P).

ISNPS2018 (4th Conference of the International Society for Nonparametric Statistics), *Heterogeneous Component MEM models for forecasting trading volumes*, Salerno (Italy), June 11-15, 2018 (with A. Naimoli), (P).

QFFE 2018 (QUANTITATIVE FINANCE AND FINANCIAL ECONOMETRICS) Time Varying Heteroskedastic Realized GARCH models for tracking measurement error bias in volatility forecasting, Marseille (France), May 30th -June 1st, 2018 (P).

RECENT ADVANCES IN ECONOMETRICS: INTERNATIONAL CONFERENCE IN HONOUR OF LUC BAUWENS, *Time Varying Heteroskedastic Realized GARCH Models for Tracking Measurement Error Bias in*

Volatility Forecasting, Bruxelles, October 2017 (with R. Gerlach and A. Naimoli).

CFE2016 (COMPUTATIONAL AND FINANCIAL ECONOMETRICS), *Flexible realized GARCH models* Seville, December 2016 (with R. Gerlach and A. Naimoli) (P).

CFE2015 (COMPUTATIONAL AND FINANCIAL ECONOMETRICS), *Robust clusterwise autoregressive conditional heteroskedasticity*, London, December 2015 (with P. Coretto and M. La Rocca) (P).

8TH ANNUAL CONFERENCE OF THE SOCIETY OF FINANCIAL ECONOMETRICS (SOFIE), *Forecasting Comparison of Long Term Component Dynamic Models For Realized Covariance Matrices,* Aahrus (DK), June 25, 2015 (with Luc Bauwens and Manuela Braione).

8TH NORDIC ECONOMETRIC MEETING (NEM 2015), *Forecasting Comparison of Long Term Component Dynamic Models For Realized Covariance Matrices,* Helsinki (FI), May 29, 2015 (with Luc Bauwens e Manuela Braione) (P).

ICEEE 2015, SIXTH ITALIAN CONGRESS OF ECONOMETRICS AND EMPIRICAL ECONOMICS, *Least squares estimation for GARCH (1,1) model with heavy tailed errors,* Salerno, January 22, 2015 (with Arie. Preminger) (P).

CFE2014 (COMPUTATIONAL AND FINANCIAL ECONOMETRICS), *Least Squares Estimation of GARCH(1,1) model with heavy tailed errors*, Pisa, December 2014 (with A. Preminger) (P).

CFE2013 (COMPUTATIONAL AND FINANCIAL ECONOMETRICS), *Long term component dynamic models for realized covariance matrices*, London, December 2013 (with L. Bauwens and M. Braione) (P).

ICEEE 2013, FIFTH ITALIAN CONGRESS OF ECONOMETRICS AND EMPIRICAL ECONOMICS, *Model uncertainty and forecast combination in high dimensional multivariate volatility prediction*, Genova, January 16-18, 2013 (with A. Amendola) (P).

CFE2013 (COMPUTATIONAL AND FINANCIAL ECONOMETRICS) Computationally efficient inference procedures for vast dimensional realized covariance models, Oviedo, December 2012 (with L. Bauwens) (P).

5TH ANNUAL CONFERENCE OF THE SOCIETY OF FINANCIAL ECONOMETRICS (SOFIE), *CAW-DCC: a Dynamic Model for Vast Realized Covariance Matrices*, Oxford, 22 June, 2012 (with L. Bauwens, F. Violante).

FINANCIAL TIME SERIES ANALYSIS: HIGH-DIMENSIONALITY, NON-STATIONARITY AND THE FINANCIAL CRISIS, *CAW-DCC: A dynamic model for vast realized covariance matrices*, National University of Singapore (Institute for Mathematical Sciences), June 2012 (with L. Bauwens and F. Violante).

CORE INTERDISCIPLINARY WORKSHOP ON TIME SERIES ANALYSIS, *CAW-DCC: a Dynamic Model for Vast Realized Covariance Matrices*, Louvain La Neuve, May 2011 (with con L. Bauwens). Invited talk .

CFE2010 (COMPUTATIONAL AND FINANCIAL ECONOMETRICS), *A Comparison of Different procedures for combining high-dimensional multivariate volatility forecasts*, London, December 2010 (with A. Amendola) (P).

EUROPEAN MEETING OF THE ECONOMETRIC SOCIETY (ESEM 2007), *A component GARCH model with time varying weights*, Budapest, August 2007 (with L. Bauwens) (P).

SCIENTIFIC COMMITTEES AND CONFERENCE ORGANIZATION

Co-chair of the *International Workshop on Perspectives on Financial and Actuarial Modelling*, June 7, 2016, University of Salerno.

http://www.labeconomia.unisa.it/fam/

Member of the Scientific Programme Committee of the International Conference on Computational and Financial Econometrics (CFE) from 2007 to 2017.

Member of the Organizing Committee of the General Conference of *the 48th Meeting of the Italian Statistical Society* held in Salerno, 8-10 June 2016 (SIS 2016).

Member of the Scientific Programme Committee of the SIXTH ITALIAN CONGRESS OF ECONOMETRICS AND EMPIRICAL ECONOMICS (ICEEE 2015), Salerno, Italy, January 2015.

Co-chair of the International Workshop on Frontiers in Time Series Analysis with Applications to Economics and Finance, September 19, 2013, University of Salerno.

Invited speakers: Wolfgang Haerdle, Luc Bauwens, Soren Johansen, Christian Hafner, Giampiero Gallo.

http://www.stat.unipg.it/pipermail/sis/2013-September/001632.html

Member of the Scientific Programme Committee of the Conference on Mathematical and Statistical Methods for Finance and Insurance (MAF), since 2012.

PARTICIPATION TO NATIONAL RESEARCH PROJECTS

These are Research Networks financed by the Italian Ministry of University and Research and involving different Italian universities.

PRIN 2010. *Forecasting economic and financial time series: understanding the complexity and modelling structural change* (Participant). PI: Prof. Tommaso Proietti (University of Rome "Tor Vergata"). Network partners: University of Rome "Tor Vergata", University of Rome "La Sapienza", University of Modena and Reggio Emilia, University of Bologna, University of Insubria Varese-Como, University of Salerno.

PRIN 2003. *The evaluation of firms subsidy policy. an analysis on micro data* (Participant). PI Prof. Ugo Trivellato (University of Padua). Network partners: University of Padua, University of Venice, University of Turin, University of Siena, University of Piemonte Orientale, University of Salerno,

PRIN 2000. *Stochastic models and simulation methods for the analysis of dependent data* (Participant). PI: Prof. Francesco Battaglia (University of Rome "La Sapienza"). Network partners: University of Rome "La Sapienza", University of Molise, University of Florence, University of Naples "Federico II", University of l'Aquila, University of Salerno.

CNR (NATIONAL RESEARCH COUNCIL) 2000. *Statistical modeling and forecasting of time series* (Participant). PI: Prof. Francesco Battaglia (University of Rome "La Sapienza"). Network partners: University of Rome "La Sapienza", University of Molise, University of Florence, University of Naples "Federico II", University of l'Aquila, University of Salerno.

REFEREEING SERVICES

I have served as a Referee for the following journals: *Journal of Business and Economic Statistics, Journal of Financial Econometrics, Journal of Applied Econometrics, International Journal of Forecasting, Journal of Forecasting, Econometrics Journal, Journal of Banking & Finance, Computational Statistics, Computational Statistics and Data Analysis, Econometrics & Statistics, Statistical Methods and Applications, Quantitative Finance, Communications in Statistics: Theory and Methods, Advances in Statistical Analysis, Italian Journal of Applied Statistics, Journal of International Money and Finance, European Journal of Finance, Quantitative Finance, International Journal of Computer Mathematics, Mathematics and Computers in Simulation, Bulletin of Economic Research.*

PHD PROGRAMMES

PhD Board Memberships

Member of the Board of the PhD Programme in Economics. Department of Economics and Statistics, University of Salerno (since a.y 2013-2014).

Member of the Board of the PhD Programme in Engineering and Economics of Innovation (since a.y. 2005-2006). Department of Economics and Statistics, University of Salerno.

Member of the Board of the PhD Programme in *Economics and Management of Public Firms* (from a.y. 2002-2003 to 2004-2005). Department of Business Studies, University of Salerno.

Supervision of PhD students

Giancarlo Cesale, PhD in Economics and Engineering of Innovation, University of Salerno, Defended March 2016, Thesis on "*A flexible approach to volatility forecasting from high-dimensional non-scalar DCC models"*

Antonio Naimoli, PhD in Economics (Curriculum in Statistical Methods), University of Salerno, Defended June 2018, Thesis on "Essays on dynamic modelling of UHF financial data".

Service as External Examiner

Christian Contino, PhD candidate in Business Analytics, University of Sydney, Title of the Thesis: *Estimation, Inference and Forecasting for Value-at-Risk and Conditional Value-at-Risk using Bayesian GARCH Methods and High Frequency Intra-Day Data* (submitted November 2015). External Examiner. Supervisor: Prof. Richard Gerlach.

Manuela Braione, PhD candidate in Economics, CORE, Université Catholique de Louvain, (Defence expected in July 2016). Title of the Thesis: *Essays on "Dynamic Modelling of Realized Covariance Matrices.* External Member of the Jury. Co-Supervisors: Prof. Luc Bauwens, Prof. Christian Hafner.

Delio Brignoli, MSc candidate in Computer Science and Software Engineering, College of Engineering, University of Canterbury (Christchurch, New Zealand). Submitted: December, 2008. Title of the Thesis: *DDOS Detection Based on Traffic Self-Similarity.* External Examiners. Co-supervisors: Prof. Ray Hunt and Prof. Marco Reale.

TEACHING

Courses for PhD Students

SIDE (Italian Econometric Association) Econometrics Residential Courses: *Financial Time Series Analysis:* module on *Financial Risk Forecasting (8 hours),* SADIBA (Training Center of the Bank of Italy), Bertinoro (FO), Italia, July 11-13, 2019.

SIDE (Italian Econometric Association) Econometrics Residential Courses: *Financial Time Series Analysis:* module on *Financial Risk Forecasting (8 hours),* SADIBA (Training Center of the Bank of Italy), Perugia, September 7-8, 2018.

SIDE (Italian Econometric Association) Econometrics Residential Courses. *Introductory Econometrics and Time Series:* modules on *GARCH models; Realized Measures; Risk Management applications (Value at Risk and Expected Shortfall estimation), Multivariate Volatility Models,* Bertinoro (FO), Italia (From 2011 to 2017).

Short course (8 hours) on *Time Series Models for the Volatility of Financial Time Series*, PhD programme in "Statistical Methods for Economics and Business", Department of Economics, University of Rome III (May 29-30, 2008).

Short course (4 hours) on *Conditionally Heteroskedastic Time Series Models for Volatility Prediction* within the Summer School of the Italian Statistical Society on *Time Series Analysis and Applications*, University of Salerno (May 2006).

Short course (4 hours) on *Time Series Analysis and Forecasting*, Turin Politechnic University (February19-20, 1998).

Postgraduate

In recent years I have been teaching the following academic courses at the Faculty of Economics of the University of Salerno:

- Statistical Models for Market Risk Management, Laurea Magistrale (MSc) in Statistical Sciences for Finance (since a.y. 2016-2017)
- Economic Statistics Laurea Magistrale (MSc) in Economics, Governance and Administration (since a.y. 2017-2018)
- Econometrics (24 hours), Master in Economics Finance and Risk Management (MEFIRM) from a.y. 2012-2013 (blended learning: front lectures + e-learning via web based platform Moodle).
- Statistical Analysis of Financial Markets (Advanced) , Laurea Magistrale (MSc) in Statistical Sciences for Finance (from a.y. 2010-2011 to 2015-2016)
- Mathematical and Statistical Analysis of Financial and Monetary Markets, Laurea Magistrale (MSc) in Economics (from a.y. 2008-2009 to 2016-2017)
- Statistical Analysis of Performance within the Laurea Magistrale (MSc) in "Governance and Administration" (from a.y. 2014-2015).

- Economic Statistics, Laurea Magistrale (MSc) in Management of Public Companies, (from a.y. 2008-2009 to a.y. 2016-2017)

In the past I have taught (among others) the following courses

Statistical Analysis of Financial and Monetary Markets (Advanced course - Laurea Specialistica) at the Faculty of Economics of the University of Salerno from a.y . 2006-2007 to a.y.2007-2008.

Economic Statistics (Advanced course - Laurea Specialistica) at the Faculty of Economics of the University of Salerno from a.y. 2006-2007 to 2007-2008.

Financial Time Series Analysis (Laurea Magistrale in Statistical and Actuarial Sciences) at the Faculty of Economics of the University of Sannio from a.y. 2005-2006 to 2010-2011.

Undergraduate

During my career I have taught the following undergraduate courses

Regression Models and Forecasting at the LUISS University Rome, from a.y. 2016-2017 to a.y. 2017-2018, Bachelor in Economics and Management (blended learning: front lectures + e-learning via web based platform Moodle).

Econometrics of Financial Markets at the School of Economics and Management of the Free University of Bozen (**in English**) from a.y. 2012-2013 to 2013-2014.

Laboratory of Market Analysis at the Department of Economics and Statistics, University of Salerno from a.y. 2016-2017.

Economic Statistics at the Faculty of Economics of the University of Salerno from a.y. 2003-2004 to 2007-2008, Laurea in Business Economics.

Economic Statistics at the Faculty of Economics of the University of Sannio in the a.y. 2004-2005, , Laurea in Statistical and Actuarial Sciences

Time Series Analysis at the Faculty of Economics of the University of Sannio from a.y. 2001-2002 to 2004-2005, Laurea in Statistical and Actuarial Sciences.

Econometrics at the Faculty of Economics of the University of Sannio from a.y. 1999-2000 to 2001-2002, Laurea in Statistical and Actuarial Sciences.

Tutor in the Department of Mathematics and Statistics of the Lancaster University (GB) from October 1996 to June 1997.

MANAGEMENT POSITIONS

From September 15, 2021: Chairman of the Didactic Council in Statistics (University of Salerno).

From a.y 2013-2014: Course Manager for the Laurea Magistrale (MSc) in Statistical Sciences for Finance, Department of Economic and Statistical Sciences (DiSES), University of Salerno.

EVALUATION COMMITTEES

From November 2016 to September 2018: Member of the Italian National Scientific Qualification (ASN) Committee for access to the roles of Associate Professor and Professor of Economic Statistics (Competition sector Economic Statistics- SECS-S\03-13/D2).

SCIENTIFIC SOCIETIES

Italian Statistical Society (SIS), from 2001. Italian Econometric Society (SIdE), from 2013. Econometric Society, from 2007 to 2008. Royal Statistical Society (RSS), from 1998 to 2001. ERCIM (European Consortium for Informatics and Mathematics) Working Group on Computing & Statistics, from 2005. International Association for Statistical Computing (IASC), from 2002 to 2008.

September 21, 2021

Giuseppe Storti