

Curriculum vitae of Gianluca Cubadda



Personal

Citizenship: Italian.

Date of birth: April 20, 1964.

Office address: Dipartimento di Economia e Finanza, [Università di Roma "Tor Vergata"](#), Via Columbia 2, 00133 Roma – Italy.

Telephone: +39 06 7259 5847

Fax: +39 06 2040219

E-mail: gianluca.cubadda@uniroma2.it

[WEB page](#)

[ORCID](#)

Education

PhD in Statistics, 1994, University of Rome "La Sapienza".

MSc in Economics and Econometrics, 1992, University of Southampton.

Laurea *magna cum laude* in Statistics and Economics, 1990, University of Rome "La Sapienza".

Current and previous positions

November 2004-present: Full Professor of Economic Statistics, University of Rome "Tor Vergata".

August 2017-present: Coordinator of the Master [Big Data in Business](#).

May 2012-October 2015: Chairperson of the Department of Economics and Finance,

University of Rome "Tor Vergata".

November 2010-April 2012: Chairperson of the Department of Financial Economics and Quantitative Methods, University of Rome "Tor Vergata".

November 2003-October 2004: Chairperson of the Department of Economics, Management & Social Sciences, University of Molise.

November 2001-October 2004: Professor of Economic Statistics, University of Molise.

November 1998-October 2001: Associate Professor of Economic Statistics, University of Molise.

December 1995-October 1998: Lecturer of Economic Statistics, University of Rome "La Sapienza".

December 1994-November 1995: Researcher of Economics-Econometrics, Italian National Statistical Office (ISTAT), Rome.

Visiting positions

1999, 2001, 2002, September 2015-February 2016: Visiting Professor at the Department of Quantitative Economics of Maastricht University.

2005-2008, 2009-2012: Extramural fellow of METEOR (Maastricht research school of Economics of Technology and Organizations).

2005, 2007, 2010: Visiting Professor at the Department of Economics of Maastricht University.

Scientific societies affiliations and committees

Member of the following scientific societies:

Italian Statistical Society (since 1999).

Italian Econometric Association (since 2010).

ERCIM working group CMStatistics (since 2010).

International Institute of Forecasters (IIF) (since 2012).

Econometric Society (1997-2014).

Member of the steering committee of the following scientific societies:

Italian Statistical Society (2006-2010).

Italian Statistical Society Workgroup for Time Series Analysis (2008-2010).

Centro Interuniversitario di Econometria (CIDE) (2008-2013)

Scientific interests

Common features, business cycle analysis, seasonality, cointegration, forecasting, structural breaks, volatility.

Selected publications

- Cubadda G. (1994), Testing for cointegration at any frequency using spectral methods, [*Journal of the Italian Statistical Society*](#), 3, 37-50.
- Cubadda G. (1995), A note on testing for seasonal cointegration using principal components in the frequency domain, [*Journal of Time Series Analysis*](#), 16, 499-508.
- Cubadda G., Fachin S., and F. Nucci (1999), Disaggregated import demand functions for the Italian economy, in Kriesler P., and C. Sardoni (eds.), [*Keynes, Post-Keynesianism and Political Economy. Essays in honour of G. Harcourt, volume three*](#), Routledge Frontiers of Political Economy, 22, 510-526.
- Cubadda G. (1999), Common cycles in seasonal non-stationary time series, [*Journal of Applied Econometrics*](#), 14, 273-291.
- Cubadda G. (1999), Common serial correlation and common business cycles: a cautious note, [*Empirical Economics*](#), 24, 529-535.
- Cubadda G. (2001), Common features in time series with both deterministic and stochastic seasonality, [*Econometric Reviews*](#), 20, 201-216.
- Cubadda G. (2001), Complex reduced rank models for seasonally cointegrated time series, [*Oxford Bulletin of Economics and Statistics*](#), 63, 497-511.
- Cubadda G., and A. Hecq (2001), On non-contemporaneous short-run comovements, [*Economics Letters*](#), 73, 389-397.
- Cubadda G., and P. Daddi (2001), Dynamics and comovements of regional exports in Italy, in Borra S., Rocci R., Vichi M., and M. Schader (eds.), [*Advances in Classification and Data Analysis*](#), Springer-Verlag, 275-282.
- Bruno G., Cubadda G., Lupi C., and E. Giovannini (2002), The flash estimate of the Italian real gross domestic product, in Barcellan R., and G.L. Mazzi (eds.), [*Workshop on Quarterly National Accounts*](#), Eurostat Working Papers and Studies, Cat. No. KS-AN-03-014, 225-235.
- Cubadda G., Savio G., and R. Zelli (2002), Seasonality, productivity shocks, and

sectoral comovements in a real business cycle model for Italy, [*Macroeconomic Dynamics*](#), 6, 1-20.

- Centoni M., and G. Cubadda (2003), Measuring the business cycle effects of permanent and transitory shocks in cointegrated time series, [*Economics Letters*](#), 80, 45-51.
- Cubadda G., and P. Omtzigt (2005), Small-sample improvements in the statistical analysis of seasonally cointegrated systems, [*Computational Statistics & Data Analysis*](#), 49, 333-348.
- Centoni M., Cubadda G., and A. Hecq (2006), Measuring the sources of cyclical fluctuations in the G7 economies, in Mazzi G.L., and G. Savio (Eds.), [*Growth and Cycle in the Euro-zone*](#), 152-159, Palgrave Macmillan.
- Candelon B, and G. Cubadda (2006), Testing for parameter stability in dynamic models across frequencies, [*Oxford Bulletin of Economics and Statistics*](#), 68, 741-760.
- Centoni M., Cubadda G., and A. Hecq (2007), Common shocks, common dynamics, and the international business cycle, [*Economic Modelling*](#), 24, 149-166.
- Cubadda G. (2007), A reduced rank regression approach to coincident and leading indexes building, [*Oxford Bulletin of Economics and Statistics*](#), 69, 271-292.
- Cubadda G. (2007), A unifying framework for analysing common cyclical features in cointegrated time series, [*Computational Statistics & Data Analysis*](#), 52, 896-906.
- Cubadda G., Hecq A., and F. C. Palm (2008), Macro-panels and reality, [*Economics Letters*](#), 99, 537-540.
- Atella V., Centoni M., and G. Cubadda (2008), Technology shocks, structural breaks and the effects on the business cycle, [*Economics Letters*](#), 100, 392-395.
- Cubadda G., Hecq A., and F. C. Palm (2009), Studying co-movements in large multivariate models prior to multivariate modelling, [*Journal of Econometrics*](#), 148, 25-35.
- Cubadda G., and A. Hecq (2011), Testing for common autocorrelation in data rich environments, [*Journal of Forecasting*](#), 30, 325-335.
- Cubadda G., and U. Triacca (2011), An alternative solution to the autoregressivity paradox in time series analysis, [*Economic Modelling*](#), 28, 1451-1454.
- Centoni M., and G. Cubadda (2011), Modelling comovements of economic time series: A selective survey, [*Statistica*](#), 71, 267-294.
- Cubadda G., and B. Guardabascio (2012), On the use of partial least squares regression for forecasting large sets of cointegrated time series, in Di Ciaccio *et al.* (Eds.), [*Advanced Statistical Methods for the Analysis of Large Data-Sets*](#), Studies in Theoretical and Applied Statistics, Springer-Verlag, 171-180.
- Cubadda G., and B. Guardabascio (2012), A medium-*N* Approach to macroeconomic

forecasting, [Economic Modelling](#), 29, 1099-1105.

Cubadda G., Guardabascio B. and A. Hecq (2013), A general to specific approach for selecting the best business cycle indicators, [Economic Modelling](#), 33, 367-374.

Cubadda G., Guardabascio B., and A. Hecq (2013), Building a synchronous common-cycle index for the European Union, in Cheung Y.W., and F. Westermann (Eds.), [Global Interdependence, Decoupling, and Recoupling](#), The MIT Press, 37-52.

Bernardini E. and G. Cubadda (2015), Macroeconomic forecasting and structural analysis through regularized reduced-rank regression, [International Journal of Forecasting](#), 31, 682-691.

Centoni M., and G. Cubadda (2015), Common feature analysis of economic time series: An overview and recent developments, [Communications for Statistical Applications and Methods](#), 22, 1-20

Cubadda G., Guardabascio B. and A. Hecq (2017), A Vector Heterogeneous Autoregressive Index Model for Realized Volatility Measures, [International Journal of Forecasting](#), 33, 337-344.

Working papers

<http://econpapers.repec.org/ras/pcu1.htm>

<http://ssrn.com/author=180354>

Editorial and referee services

Associate editor: *Statistical Methods and Applications* (2005-07).

Referee for: *Communications in Statistics - Theory and Methods*, *Computational Statistics & Data Analysis*, *Econometric Theory*, *Economic Modelling*, *Empirical Economics*, *International Journal of Forecasting*, *Journal of Applied Econometrics*, *Journal of Business Cycle Analysis and Measurement*, *Journal of Business and Economic Statistics*, *Journal of Econometrics*, *Journal of Forecasting*, *Journal of Multivariate Analysis*, *Journal of Statistical Computation and Simulation*, *Journal of the Italian Statistical Society*, *Journal of the Korean Statistical Society*, *Labour*, *Metron*, *Oxford Bulletin of Economics and Statistics*, *Quantitative Finance*, *Quarterly Review*, *Statistical Methods and Applications*, and *Studies in Nonlinear Dynamics & Econometrics*.

Research grants

Coordinator of research unities within the following national research projects:

Cofin2000 *Stochastic models and simulation methods for dependent data.*

CNR2000 *Statistical modeling and forecasting of time series.*

Cofin2003 *Statistical methods and models for non-stationary and non-linear time series forecasting, theory and applications.*

Participant in the following national research projects:

Cofin 2000 *Statistical models for time series analysis.*

Prin 2010 *Forecasting economic and financial time series: understanding the complexity and modelling structural change.*

Participant in the 2002-04 European Science Foundation Network *Econometric Methods for the Modelling of Nonstationary Data, Policy Analysis, and Forecasting.*

Invited lectures

XLI Italian Statistical Society Scientific Meeting, 5-7 June 2002, Milano, Italy.

4th Eurostat and DG ECFIN Colloquium on *Modern Tools for Business Cycle Analysis*, 20-22 October 2003, Luxembourg.

Joint Statistical Meetings, July 29-August 2 2007, Salt Lake City, Utah, USA.

Methods in International Finance Network 1st Workshop, 24-25 September 2007, Maastricht, The Netherlands.

5th Eurostat-EUI Colloquium on *Modern Tools for Business Cycle Analysis*, 29 September-1 October 2008, Luxembourg.

1st IMS Asia Pacific Rim Meetings, 28 June–1 July 2009, Seoul, Korea.

31st Annual International Symposium on Forecasting, 26-29 June 2011, Prague, Czech Republic.

CESifo Workshop on *Global Interdependence, Decoupling And Recoupling*, 22-23 July 2011, Island of San Servolo (Venice), Italy.

CIRET/KOF/HSE Workshop on *National Business Cycles in the Global World*, 15-17 September 2011, Moscow, Russia.

32nd Annual International Symposium on Forecasting, 24-27 June 2012, Boston, USA.

6th CSDA International Conference on Computational and Financial Econometrics, 1-3 December 2012, Oviedo, Spain.

International Statistical Conference SIS 2013 *Advances in Latent Variables - Methods, Models and Applications*, 19-21 June 2013, Brescia, Italy.

7th CSDA International Conference on Computational and Financial Econometrics, 14-16 December 2013, London, UK.

8th CSDA International Conference on Computational and Financial Econometrics, 6-8 December 2014, Pisa, Italy.

9th CSDA International Conference on Computational and Financial Econometrics, 12-14 December 2015, London, UK.

36th Annual International Symposium on Forecasting, June 19-22, 2016, Santander, Spain.

10th CSDA International Conference on Computational and Financial Econometrics, 9-11 December 2016, Seville, Spain.

1st International Conference on Econometrics and Statistics, 15-17 June 2017, Hong Kong, China.

Conference scientific committees

Common Features in Maastricht, 15-16 December 2003, Maastricht, The Netherlands.

XLII Italian Statistical Society Scientific Meeting, 9-11 June 2004, Bari.

Frontiers in Time Series Analysis, 29-31 May 2005, Olbia.

Eurostat conference on *Seasonality, Seasonal Adjustment and Their Implications for Short-term Analysis and Forecasting*, 10-12 May 2006, Luxembourg.

4th Italian Congress of Econometrics and Empirical Economics, 18-21 January 2011, Pisa.

23rd (EC)² Conference on *Hypothesis Testing*, 14-15 December 2012, Maastricht.

9th CSDA International Conference on Computational and Financial Econometrics, 12-14 December 2015, London, UK.

Teaching

[Time Series](#)

[Static Regression](#)

[Macroeconometrics \(Dynamic Regression\)](#)

[Statistica](#)