

Jose Apesteguia

APPOINTMENTS

February 2013-present Professor, Universitat Pompeu Fabra
September 2010-present Research Professor, ICREA
December 2016-present Research Professor, Barcelona School of Economics
December 2006-present Associated Professor, Barcelona School of Economics
February 2010-February 2013 Associate Professor, Universitat Pompeu Fabra
February 2006-February 2010 Assistant Professor, Universitat Pompeu Fabra
November 2002-January 2006 Assistant Professor, Public University of Navarre
July 2001-September 2002 Postdoctoral Researcher, University of Bonn

EDUCATION

May 2001 PhD in Economics, Public University of Navarre
Advisor: Josemari Aizpurua
Committee's President: Reinhard Selten
July-August 2000 Visiting Scholar, University of Bielefeld
July-August 1999 Visiting Scholar, University of Bonn
Academic Course 1997-98 Visiting Scholar, Indiana University
August-October 1996 Visiting Scholar, University of Lima
June 1994 MA in Economics, Public University of Navarre

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PUBLICATIONS

"Random Utility Models with Ordered Types and Domains," with Miguel A. Ballester, *Journal of Economic Theory*, 211:105674, 2023.
"A Behavioral Model of Adaptation," with Miguel A. Ballester and Tugce Cuhadaroglu, *Journal of Economic Behavior and Organization*, 207:146{156, 2023.
"Separating Predicted Randomness from Residual Behavior," with Miguel A. Ballester, *Journal of the European Economic Association*, 19(2):1041{1076, 2021.
"Copy Trading," with Jörg Oechssler and Simon Weidenholzer, *Management Science*, 66(12):5608{5622, 2020.
"Monotone Stochastic Choice Models: The Case of Risk and Time Preferences," with Miguel A. Ballester, *Journal of Political Economy*, 126(1):74{106, 2018.
"Single-Crossing Random Utility Models," with Miguel A. Ballester and Jay Lu, *Econometrica*, 85(2):661{674, 2017.
"A Measure of Rationality and Welfare," with Miguel A. Ballester, *Journal of Political Economy*, 123(6):1278{1310, 2015.
"A Foundation for Strategic Agenda Voting," with Miguel A. Ballester and Yusufcan Masatlioglu, *Games and Economic Behavior*, 87:91{99, 2014.
"Promoting Rule Compliance in Daily-Life: Evidence from a Randomized Field Experiment in the Public Libraries of Barcelona," with Patricia Funk and Nagore Iriberry, *European Economic Review*, 64:266{284, 2013.
"Choice by Sequential Procedures," with Miguel A. Ballester, *Games and Economic Behavior*, 77(1):90{99, 2013.

\The Impact of Gender Composition on Team Performance and Decision-Making: Evidence from the Field," with Ghazala Azmat and Nagore Iriberry, *Management Science*, 58(1):78{93, 2012.

\Welfare of Naive and Sophisticated Players in School Choice," with Miguel A. Ballester, *Economics Letters*, 115(2):172{174, 2012.

\On the Justice of Decision Rules," with Miguel A. Ballester and Rosa Ferrer, *Review of Economic Studies*, 78:1{16, 2011.

\Imitation and the Evolution of Walrasian Behavior: Theoretically Fragile but Behaviorally Robust," with Steffen Huck, Jörg Oechssler, and Simon Weidenholzer, *Journal of Economic Theory*, 145(5):1603{1617, 2010.

\The Computational Complexity of Rationalizing Behavior," with Miguel A. Ballester, *Journal of Mathematical Economics*, 46(3):356{363, 2010.

\Psychological Pressure in Competitive Environments: Evidence from a Randomized Natural Experiment," with Ignacio Palacios-Huerta, *American Economic Review*, 100(5):2548{2564, 2010.

\A Theory of Reference-Dependent Behavior," with Miguel A. Ballester, *Economic Theory*, 40:427{455, 2009.

\Imitation: Theory and Experimental Evidence," with Steffen Huck and Jörg Oechssler, *Journal of Economic Theory*, 136:217{235, 2007.

\Blowing the Whistle," with Martin Dufwenberg and Reinhard Selten, *Economic Theory*, 31:143{166, 2007.

\Does Information Matter in the Commons? Experimental Evidence," *Journal of Economic Behavior and Organization*, 60:55{69, 2006.

\Experimentally Observed Imitation and Cooperation in Price Competition on the Circle," with Reinhard Selten, *Games and Economic Behavior*, 51:171{192, 2005.

OTHER PUBLICATIONS

\Short-Term Effect of Air Pollution on Attention Function in Adolescents (ATENCIÓN): A Randomized Controlled Trial in High Schools in Barcelona, Spain," with Florence Gignac, Jose Barrera-Gomez, Cecilia Persavento, Caterina Solé, Elia Tena, Mónica López-Vicente, Maria Foraster, Fulvio Amato, Andrés Alastuey, Xavier Querol, Humberto Llavador, Jordi Julvez, Digna Couso, Jordi Sunyer, Xavier Basagaña, *Environment International*, 156, 106614, 2021.

\Measures of Rationality and Welfare for Behavioral Decision-Makers," *Els Opuscles del CREi*, 2018.

\Imitation of Peers in Children and Adults," with Steffen Huck, Jörg Oechssler, Elke Weidenholzer, and Simon Weidenholzer, *Games*, 2018, 9(1), 11.

\Your Morals Depend on Language," with Albert Costa, Alice Foucart, Sayuri Hayakawa, Melina Aparici, Joy Heafner, and Boaz Keysar, *PLoS ONE*, 9(4):e94842, 2014.

\Piensa Twice: On the Foreign Language Effect in Decision Making," with Albert Costa, Alice

Foucart, Inbal Arnon, and Melina Aparici, *Cognition*, 130:236-254, 2014.
"The Role of Rivalry: Public Goods versus Common-Pool Resources," with Frank P. Maier-Rigaud, *Journal of Conflict Resolution*, 50:646-663, 2006.

WORK IN PROGRESS

"The Rationalizability of Survey Responses," with Miguel A. Ballester.
"A Measure of Behavioral Heterogeneity," with Miguel A. Ballester.
"Choice-Based Foundations of Ordered Logit," with Miguel A. Ballester.
"Random Discounted Expected Utility," with Miguel A. Ballester and Angelo Gutierrez, *Review of Economics and Statistics*.
"Stochastic Representative Agent," with Miguel A. Ballester.

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SHORT RESEARCH VISITS

Department of Economics, University of Oxford, 2017, 2018, 2020.
Department of Economics, University of Edinburgh, 2017, 2018, 2019, 2020.
Social Sciences, NYU-Abu Dhabi, 2019.
Luxembourg Institute of Socio-Economic Research (LISER), 2019.
Department of Economics, New York University, 2016.
Department of Economics, Tel Aviv University, 2015.
Department of Economics, Bocconi University, 2014.
Department of Economics, University College London, 2013.
Rady School of Management, University of California-San Diego, 2010.

RESEARCH GRANTS

Spanish Commission of Science: PID2021-125538NB-I00 (2022-2025); PGC2018-098949-B-I00 (2019-2021); ECO2014-56154-P (2015-2017) ECO2012-34202 (2013-2015); ECO2011-25295 (2012-2014); ECO2010-09555-E (2011-2013); ECO2009-12836 (2010-2012); ECO2008-01768 (2009-2011); SEJ2006-11510 (2007-2009); SEC2003-08105 (2003-2005).
"la Caixa" Foundation Research Grants on Socioeconomic Well-being (2017-2019).
Fundación BBVA (2015-2016).
Ramón y Cajal Fellow (2006-2010).
Fundación Ramón Areces (2006-2008).
European Union TMR research project (2001-2002).

REFEREEING

Associate Editor: *Journal of the European Economic Association*, 2020-today.
Associate Editor: *Journal of Mathematical Economics*, 2020-today.
Associate Editor: *European Economic Review*, 2012-2019.
2014 Review of Economic Studies Excellence in Refereeing Award.
2011 American Economic Review Excellence in Refereeing Award.
Referee for the Journals: *American Economic Review*, *B.E. Journal of Theoretical Economics*, *Econometrica*, *Economica*, *Economic Inquiry*, *Economic Journal*, *Economic Theory*, *Economics and Philosophy*, *European Economic Review*, *Experimental Economics*, *Games and Economic Behavior*, *International Economic Review*, *International Journal of Game Theory*, *International Journal of Industrial Organization*, *Journal of Economic Behavior and Organization*, *Journal of Economic*

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Theory, *Journal of Mathematical Economics*, *Journal of Political Economy*, *Journal of Public Economics*, *Journal of the European Economic Association*, *Management Science*, *Mathematical Social*

Sciences, Quarterly Journal of Economics, Rand Journal of Economics, Review of Economic Studies, Scandinavian Journal of Economics, Theoretical Economics, Transactions on Economics and Computation.

Referee for the Institutions: ERC, NSF, ESRC-Economic and Social Research Council (the UK),

Fundaci_ on Ram_ on Areces (Spain), Israeli Science Foundation, Social Sciences and Humanities

Research Council of Canada (SSHRC), Spanish Commission of Science, The Leverhulme Trust

(the UK), The Netherlands Organization for Scienti_c Research.

INVITED SEMINARS

University of Navarre, November 2023; University of Bonn, November 2023; University of Cambridge,

November 2023; ECARES-Universit_e Libre de Bruxelles, March 2022; THEMA CY Cergy

Paris University, March 2022; Durham University Business School, May 2021; Princeton University,

April 2021; Ohio State University, April 2021; Michigan State University, February 2021;

McGill University in Montreal, November 2020; Caltech Economic Theory, July 2020; University

of Bonn, April 2020; National University of Singapore, March 2020; NYU-Abu Dhabi, November

2019; Ludwig-Maximilians-Universit_ at M_ unchen, November 2019; University of Edinburgh, July

2019; University of Zurich, April 2019; University of Surrey, March 2019; Luxembourg Institute

of Socio-Economic Research (LISER), February 2019; Berlin Behavioral Economics Colloquium

and Seminar, May 2018; Queen Mary University, February 2018; Paris School of Economics, November

2017; University of Pennsylvania, April 2017; Cornell University, March 2017; Barcelona

GSE, March 2017; Public University of Navarre, November 2016; University of Zurich, November

2016; Carlos III University of Madrid, April 2016; University of Exeter, March 2016; University of

the Basque Country, February 2016; University of Alicante, February 2016; University of Essex,

November 2015; University of Heidelberg, October 2015; University of Zurich, April 2015; Tel Aviv

University, March 2015; University of Southampton, December 2014; University of York, November

2014; University of Bonn, May 2014; Bocconi University, April 2014; University of Aberdeen,

March 2014; University of Oxford, October 2013; University of Alicante, May 2013; University of

St Andrews, April 2013; CEMFI, February 2013; UNED, February 2013; HEC (Paris), November

2012; University of Vienna (Workshop in Experimental Economics), September 2012; Barcelona

Jocs, May 2012; IESE, February 2012; University of Konstanz, February 2012; Institute for

Advanced Studies at Vienna, January 2012; Universidad Pablo de Olavide, January 2012; Paris

School of Economics, November 2011; Erasmus University Rotterdam, November 2011; University of Leicester, May 2011; University of Malaga, May 2011; Universitat Autònoma de Barcelona, May 2011; University of East Anglia, January 2011; GREQAM-Marseille, November 2010; University of Essex, October 2010; Stockholm University, September 2010; University of Granada, May 2010; University of the Basque Country, April 2010; European University Institute at Florence, June 2010; University of California, San Diego, May 2010; Oxford University, January 2010; University of Cambridge, December 2009; Royal Holloway University of London, December 2009; Barcelona GSE, October 2009; Universitat Autònoma de Barcelona, July 2009 and March 2008; University of Heidelberg, April 2009; University of Granada, December 2008 and March 2005; Tinbergen Institute in Rotterdam, November 2008; Universitat Pompeu Fabra, November 2008; University of Cergy-Pontoise, Paris, October 2008; University College London, June 2008 and December 2003; University of Alicante, November 2007 and January 2003; University of Vienna/Institute for Advanced Studies, October 2007; Barcelona Jocs, May 2007; Universidad Carlos III de Madrid, January 2007; Fundacion Ramon Areces, Madrid, December 2006; University of Osnabruck, September 2005; Instituto de Analisis Economico, Barcelona, May 2005; University of the Basque Country, November 2004 and April 2004; Max-Planck Institute, Jena, November 2004, September 2002 and April 2002; Public University of Navarre, June 2004, October 2002 and February 2001; Stockholm University, May 2003; Cologne University, May 2002; University of Bielefeld, August 2000 and July 2000; University of Bonn, July 1999; University of Amsterdam, August 1999; Indiana University, December 1998 and May 1998.

CONFERENCE AND WORKSHOP PRESENTATIONS

74th European meeting of the Econometric Society, Barcelona, August 2023.
Society for the Advancement of Economic Theory (SAET), Paris, July 2023.
D-TEA Workshop, Paris, July 2023.
SITE Conference "Psychology and Economics," Stanford, August 2022.
BSE Summer Forum "Preferences and Bounded Rationality," Barcelona, June 2022.
Workshop in Experiments, Revealed Preferences, and Decisions (online), June 2020.
Singapore Management University Economic Theory Workshop, Singapore, March 2020.
Loyola Workshop on Economic Decisions, Seville, March 2020.
Structural Behavioral Economics, Briq Conference, Bonn, June 2019.
Measuring Individual Well-being Workshop, Brussels, May 2019.
72 Reunio Científica de la Societat Catalana de Neuropsicologia, Barcelona, June 2018.
Barcelona GSE Summer Forum Workshop on "Stochastic Choice", June 2018.
Bounded Rationality in Choice (BRIC): Queen Mary University, June 2017.
Simposio de la Asociacion Española de Economía at Bilbao, December 2016.

Barcelona GSE Summer Forum Workshop on "Stochastic Choice", June 2016.
8th Maastricht Behavioral and Experimental Economics Symposium, June 2015.
IDGP 2015 Workshop, Universitat Autònoma de Barcelona, June 2015.
Bounded Rationality in Choice (BRIC): University of St Andrews, July 2013.
Risk Uncertainty and Decision Conference (RUD): Northwestern University, June 2012.
Econometric Society's North American Summer Meetings: Northwestern University, June 2012.
Society for the Advancement of Economic Theory Conference: Faro, June 2011; Vigo, July 2005.
EEA/ESEM: Barcelona, August 2009; Milan, August 2008; Vienna, August 2006; Madrid, August 2004.
International Meeting on Experimental and Behavioral Economics: Malaga, March 2007; Cordoba, December 2004; Valencia, June 2004.
International Meeting of the Society for Social Choice and Welfare, Osaka University, July 2004.
Economic Science Association Meeting: Amsterdam, June 2004; Pittsburgh, June 2003; Harvard, June 2002.

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Simposio de la Asociación Española de Economía at Sevilla, December 2003.
14th International Conference on Game Theory, Stony Brook University, July 2003.
Conference of the International Association for the Study of Common Property (Indiana, June 2000; Vancouver, June 1998).

CURRENT TEACHING

Behavioral Decision Theory, PhD in Economics, Universitat Pompeu Fabra.
Topics in Microeconomics, BSc in Economics, Universitat Pompeu Fabra.
Bojos per l'economia!, CREi-Fundació Catalunya La Pedrera.

ADMINISTRATIVE SERVICES

Director of the PhD Program, Universitat Pompeu Fabra, 2018-2022.
Academic Committee, Barcelona GSE, 2018-2021.
Senior Recruiting Committee, Universitat Pompeu Fabra, 2014-2019.
Fellow of the Spanish Economic Association, 2019-today.
Elected Council Member of the Spanish Economic Association, 2016-2019.
Co-organizer Microeconomics Seminar, Universitat Pompeu Fabra, 2012-2014.
Admissions Director, Barcelona GSE MSc Economics, 2012-2014.
Teaching Coordinator of the Undergraduate Studies in Economics and Business Sciences, Universitat Pompeu Fabra, 2010-2013.
Junior Recruiting Committee, Universitat Pompeu Fabra, 2008-2010, 2014.

OTHER

Co-organizer of the Barcelona GSE Summer Forum Workshop on "Stochastic Choice", June 2016, June 2017, June 2018, June 2019.
Programme Committee for the Annual Congress of the European Economic Association, 2019, 2020, 2021.
Co-organizer of the Bounded Rationality in Choice Workshop (BRIC), Barcelona GSE, June 2014.
Program Committee for the Meetings of the Spanish Economic Association 2009, 2010, 2011, 2014, 2015, 2016, 2017, 2018, 2019, 2020, 2021, 2022, 2023.
Co-organizer of Fundació Ramon Areces Meeting "Experimental and Behavioral Economics,"

Madrid, December 1-2, 2006.

Co-organizer of the "Workshop on Economic Decisions," Pamplona, June 16-18, 2004.

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MARIA LLOP LLOP

Catedrática de Teoría Económica en la Universidad Rovira i Virgili. Licenciada en Economía por la Universidad de Barcelona y Doctora en Economía por la Universidad Rovira i Virgili. Directora del Departamento de Economía de la Universidad Rovira i Virgili desde 2022. 4 sexenios de investigación reconocidos por la CNEAI (último año 2022); Ha participado en 18 proyectos de investigación y en 18 contratos de transferencia con administraciones públicas, empresas y organizaciones no gubernamentales. Publicaciones: 37 artículos en revistas científicas indexadas, 18 artículos en revistas no indexadas, 5 libros y 12 capítulos de libros. Ha dirigido o codirigido 3 tesis doctorales. Ponente en distintos congresos nacionales e internacionales. Ha impartido conferencias, cursos y seminarios organizados por universidades y otras instituciones, españolas y extranjeras. Código Orcid: 0000-0001-6609-7528.

Dolors Berga Colom

- Sexenios de investigación: 4 (último concedido: periodo 2015-2020)
- Citas totales Web of Science: 234; Google Scholar (incluyendo WP de artículos publicados): 618; Scopus: 264
- Citas totales Web of Science últimos 5 años: 2018-2022: 105
- Publicaciones en el primer cuartil según índice: Web of Science-JCR-SSCI-Economics: 1; Scimago Social Science: 21. Número de publicaciones en Web of Science: 23
- Índice h según: Web of Science & Scopus: 9; Google Académico: 12; Researchgate: 10

Tengo 25 publicaciones de investigación, 19 en revistas indexadas (todas Q1 en Social Sciences del Scimago), 2 en revistas no indexadas, 3 capítulos de libro (editados por Springer, 2 indexados en JCR), 1 publicación en proceedings editados por Springer y he coeditado un libro de Springer. Destaco la publicación de 2016 en *American Economic Review*, del primer cuartil JCR-Economics, índice de impacto (IF) 2016 de 4,026 y IF a cinco años de 5,669; 25 citas en JCR.

La mayoría de estas publicaciones se ubican en líneas de investigación de la teoría de la elección social y del diseño de mecanismos. Concretamente, estudiando mecanismos a prueba del comportamiento estratégico de los agentes. La mayoría de mi estudio es sobre existencia de mecanismos con tal tipo de propiedad aplicándose a entornos donde las valoraciones de los bienes son independientes (es decir, donde las preferencias de cada individuo solo dependen de su información privada), en el medio/largo plazo, me interesan contextos informacionales más ricos, con valoraciones interdependientes: las preferencias de cada individuo dependen de la información disponible por parte de todos los individuos. Este contexto es importante en aplicaciones como subastas, problemas de asignación de bienes y votaciones, etc.

De 1998 a 2001 conseguí financiación de la Universidad de Girona para mi investigación. Desde 2002 he participado en 7 proyectos de investigación consecutivos del plan nacional de I+D+i, siendo investigadora principal en los seis

últimos. Pertenezco a un grupo de investigación reconocido por la Generalitat de Catalunya desde 2005 hasta el 2021 y dotado de financiación hasta 2017 (esperando resolución 2022). Fui elegida miembro del "Council of the Society for Social Choice and Welfare" para el periodo 2014-19. Desde enero del 2018, soy editora asociada de Mathematical Social Sciences y en los últimos 10 años he evaluado unos 7 artículos/año para revistas del JCR. Desde 1996, he asistido y presentado en media a 3 congresos o workshops al año, 2 internacionales y 1 nacional y he presentado mis trabajos en universidades españolas y extranjeras (2020 y 2021 virtuales).

Codirigí una tesis doctoral defendida el 18/11/2022 y codirijo otra con defensa estimada el primer semestre del 2024, aún sin publicaciones. Fui responsable de un becario postdoctoral de la Generalitat de Cataluña 2014. Codirigí 1 Trabajo de Doctorado (tesina) que se publicó, he tutorizado 3 Trabajos de Fin de Máster, 25 Trabajos de Fin de Grado y unos 40 trabajos de prácticas en empresa.

Soy editora asociada de Mathematical Social Sciences desde enero de 2018. Soy miembro del "Council of the Society for Social Choice and Welfare", 2022-2027, de la Junta Directiva de la Asociación Española de Economía, 2023-2025 y de la Junta Directiva de la Societat Calalana d'Economia, 2021- 6 febrero 2024. He sido evaluadora de proyectos del ministerio, ANEP, AVAP, SNF y evaluadora de profesorado de la AQU. También he evaluado artículos académicos en revistas: American Journal of Political Science, American Political Science Review, Econometrica, Economic Theory, Economics Letters, Games and Economic Behavior, Hacienda Pública Española-Review of Public Economics, International Journal of Game Theory, Journal of Economic Theory, Journal of Mathematical Economics, Journal of Public Economic Theory, Mathematical Social Sciences, Mathematics of Operation Research, Revista de Economía Aplicada, Review of Economic Design, SERIEs Journal of the Spanish Economic Association, Social Choice and Welfare, Theory and Decision.

Plaça: DL007748 - Professorat Lector Departament: Economia

Solé Ollé, Albert

Current position

Professor, University of Barcelona (2009-present)

Member of the Barcelona Institute of Economics (IEB) (2000-present)

Director of the IEB Research Program on Fiscal Federalism (2009-present)

CESifo research affiliate (2007-present)

Institutions and Political Economy Research Group (IPERG) research affiliate (2017-present)

Previous positions

ICREA Academia 2008 (Period 2009-2013)

Visiting Scholar. University of California Irvine (2010-2011)

Associate Professor. University of Barcelona (2001-2008)

Assistant Professor. University of Barcelona (1996-2000)

Teaching Assistant. University of Barcelona (1994-1996)

Education

1999: PhD in Economics. University of Barcelona.

1994: MsC in Economics. Instituto de Estudios Fiscales (IEF), Madrid.

1992: Bachelor degree in Economics. University of Barcelona.

Research stays

- University of California-Irvine (UCI) July-August 2022, 2019.
- University British Columbia. September 2022
- UQAM Montreal. September 2022
- University of California-Irvine (UCI). July-September 2018, 2017, 2016, 2015, 2014, 2013, 2012.
- STICERD, LSE. May 2012.
- University of California-Irvine (UCI). September 2010-June 2011. Funding: Scholarship Salvador de Madariaga (PR2010-0269, Ministerio de Educación, Amount: 33,000 €); Scholarship Generalitat de Catalunya (BE-DGR, Dep. d'Economia i Coneixement, Amount: 9,163 €; declined).
- Università di Ferrara. Ferrara. Italy. May 2009.
- Uppsala University. Sweden. April 2008.
- CESifo-Ludwig-Maximilians-Universität. Munich. Germany. May-June 2007.
- Université Rennes I. France. January-February 2005.
- Center for European Economic Research (ZEW). Mannheim. Germany. April-May 2000.

Articles in journals with referee process

"Betrayed by the elites: How corruption amplifies the political effects of recessions." **Comparative Political Studies** 55 (7), 1095-1120, 2022 (with Carlos Sanz & Pilar Sorribas)

"Housing booms and local spending." **Journal of Urban Economics** 113, #103185, 2019.

(with Elisabet Viladecans-Marsal).

2

"Does electoral competition curb party favoritism?" **American Economic Journal: Applied Economics** 10(4), 378-407, 2018. (with Marta Curto & Pilar Sorribas)

"Partial fiscal decentralisation and education outcomes." **Journal of Urban Economics**

107, 31-46, 2018. (with Paula Salinas).

"Trust no more? On the lasting effects of corruption scandals." **European Journal of**

Political Economy, 55, 185-203, 2018. (with Pilar Sorribas).

"Citizen ghosts': Using notches to identify manipulation of population-based grants." **Journal of Public Economics** 154, 49-66 2017 (with Dirk Foremny and Jordi Jofre-Monseny).

"Does zoning follow highways?" **Regional Science and Urban Economics** 53, 148-155,

2015 (with Miquel Angel Garcia-López, and Elisabet Viladecans-Marsal).

"Do political parties matter for local land use policies?" **Journal of Urban Economics**

78, 42-56, 2013 (with Elisabet Viladecans-Marsal).

"Does fiscal decentralization foster regional investment in productive infrastructure?" **European Journal of Political Economy** 31, 15-25, 2013 (with Adreas Kappeler,

Andreas

Stephan & Timo Valila).

"Interregional redistribution through infrastructure investment: Tactical or programmatic?"

Public Choice 156(1-2), 229-252, 2013.

"Lobbying, political competition and local land supply: Recent evidence from Spain" **Journal of Public Economics** 96/1-2, 10-19, 2012 (with Elisabet Viladecans-Marsal).

"Pork-barrel politics in semi-democracies: the Spanish 'Parliamentary roads', 1880-1914"

Journal of Economic History 72/3, 771-796, 2012 (with Marta Curto & Alfonso Herranz).

"Which communities should be afraid of mobility? The effects of agglomeration economies on the sensitivity of firm location to local taxes." **Regional Science and Urban Economics** 42/1-2, 257-268, 2012, (with Jordi Jofre-Monseny).

"Corruption, voter information, and accountability." **European Journal of Political Economy** 28/4, 469-484, 2012 (with Elena Costas & Pilar Sorribas).

"The dynamic adjustment of local government budgets: Does Spain behave differently?"

Applied Economics 44/25, 3203-3213, 2012. (with Pilar Sorribas).

"Tax differentials and agglomeration economies in intraregional firm location." **Regional Studies** 44/6, 663-677. 2010 (with J. Jofre-Monseny).

"Does urban sprawl increase the costs of providing local public services? Evidence from

Spanish municipalities." **Urban Studies** 47 (7), 1513-1540. 2010 (with Miriam Hortas).

"Road investment and productivity growth: The effects of vehicle-intensity and congestion."

Papers in Regional Science 88 (1), 99-118, 2009 (with Daniel Montolio).

"The effects of partisan alignment on the allocation of intergovernmental transfers: Difference-in-difference estimates for Spain." **Journal of Public Economics** 92 (10), 27-

56, 2008 (with Pilar Sorribas).

"Yardstick competition and the political costs of raising taxes: An empirical analysis of

Spanish municipalities." **International Tax and Public Finance** 14(1), 71-92, 2007 (with

Nuria Bosch).

"The effect of party competition on budget outcomes: Empirical evidence from local government

in Spain." **Public Choice** 126/1, 145-176 2006.

"Expenditure spillovers and fiscal interactions: Empirical evidence from local governments

in Spain." **Journal of Urban Economics** 59/1, 32-53, 2006.

3

"The regional allocation of infrastructure investment: The role of equity, efficiency and

political factors." **European Economic Review** 49/5, 1165-1205, 2005 (with Antoni Castells).

"On the relationship between authority size and the costs of providing local services: Lessons for the design of intergovernmental transfers in Spain." **Public Finance**

Review

33/3, 343-384, 2005 (with Nuria Bosch).

"Central cities as engines of metropolitan area growth." **Journal of Regional Science**

44/2, 321-350, 2004 (with E. Viladecans-Marsal).

"Electoral accountability and tax mimicking: The effects of electoral margins, coalition government, and ideology." **European Journal of Political Economy** 19/4, 685-713,

2003.

"Tax setting in a federal system: The case of personal income taxation in Canada."

International Tax and Public Finance 9, 235-257, 2002 (with Alex Esteller).

"Vertical income tax externalities and fiscal interdependence: Evidence from the US." **Regional Science and Urban Economics** 31, 247-272, 2001 (with Alex Esteller).

"Tax exporting and redistributive politics: An empirical analysis of the determinants of the local tax structure." **Public Finance/Finances Publiques** 52, 102-124, 1999.

Books and Book chapters

Escenaris polítics de la relació Catalunya-Espanya: Conseqüències econòmico-financeres, A.

Castells (coord.). Cap. 6: Impacte Econòmic. Col·lecció Institut d'Estudis d'Autogovern 12, 2022.

Quantificació de l'impacte del turisme sobre el pressupost municipal de Barcelona (with

Viladecans-Marsal, E. and Tubianosa, Ch.) Ajuntament de Barcelona, 2020.

"Asymmetric federalism and regional finances." In Sorribas, P. (ed.): *The long-awaited*

reform of the regional financing system. IEB Report 1/2017, Institut d'Economia de Barcelona

"Taxation, tourism and housing speculation in big cities." In Bosch, N., Esteller, A. and

Sorribas, P. (eds): *Tourism and Gentrification in Global Cities: Could Fiscal Policy be Useful?*

IEB Report. (2018) (With E. Viladecans-Marsal).

"Multilevel finance and governance in Spain: The impact of the Euro crisis." In Ahmad, E.,

Brosio, G. and Bordignon, M. (eds.): *Multilevel finance and the Euro crisis*. Edward Elgar

Publishing Ltd, 2016

Claves para comprender el (interminable) debate de la financiación autonómica. Obra colectiva (Leon, S.; Aja, E.; Herrero, A.; Lago, S.; Orriols, Ll.; Ruiz-Huerta, J.; Sole, A.; Vilalta,

M.) Alianza Editorial, 2015.

"The influence wielded by land developer lobbies during the housing boom: recent evidence from Spain." CESifo DICE Report. (2013) (With E. Viladecans-Marsal).

"Regional tax autonomy in Spain: words or deeds?" J. Lotz (ed.): *Subnational tax autonomy*

in the OECD. Ministry of the Interior and Social Affairs, Denmark, 2013.

"The determinants of the regional allocation of public investment in Spain." In Bosch, N.,

Espasa, M. and Sole-Olle, A. (eds.): *The political economy of inter-regional fiscal flows: measurement,*

determinants & effects on country stability, Edward Elgar Publishing Ltd., 2010.

4

The political economy of inter-regional fiscal flows: measurement, determinants & effects

on country stability, Edward Elgar Publishing Ltd., 2010 (co-editor, jointly with N. Bosch

and M. Espasa).

"Decentralization and service delivery: the Spanish case." In G. Brosio and E. Ahmad (eds.): *Does decentralization enhance service delivery and poverty reduction?*

Edward

Elgar Publishing Ltd., 2010.

"Intergovernmental transfers to local governments in Spain: an assessment of their virtues and perils." *General grants vs earmarked grants: theory and practice*, Ministry of

the Interior and Social Affairs, Denmark, 2010.

Conference presentations

2023: Brunel Workshop in Political Economy (Online); European Political Science Association

Conference, Glasgow; OECD Workshop on Place-Based Policies for the Future, Paris.

2022: European Urban Economics Association Meeting. London; Midwest Political Science Association Conference, Chicago; European Public Choice Conference, Braga; European Political Science Association Conference, Prague; Urban Economics Association

Meeting, Washington DC. Urban and Transportation Economics mii conference, Irvine;

Brunel Workshop in Political Economy (Online); Workshop in Urban and Regional Economics, Bern (Online); American Political Science Association Conference, Montreal;

APSA Local Political Economy Pre-conference, Montreal;

2021: Simposio Analisis Economico, Barcelona; European Political Science Association

Conference (Online); SMU Conference on Urban and Regional Economics (Online);

Workshop in Political Economy, CREI-IPEG, Barcelona; European Economic Association

(Online); RTG Online Workshop in Policy Making, UA Ruhr.

2020: International Institute of Public Finance (Online); Syracuse University Conference

on Urban Economics (Online)

2019: ZEW Public Finance Conference, Mannheim; CESifo Conference on Urban Economics, Munich; Catalan Economic Society Conference, Barcelona; Workshop on Political Economy, Bolzano; European Public Choice Meeting, Jerusalem; American Political Science Association Conference, Washington DC; CURE-CEPR Conference, London.

2018: Urban Economics Association Meetings, New York; European Political Science Association Conference, Vienna; Unchallenged Democracy Workshop, New York; European Urban Economics Association Meeting Dusseldorf; American Real Estate and

Urban Economics Conference, Gwangzhou.

2017: International Institute of Public Finance, Tokyo; CESifo Conference on Public Economics, Munich; European Urban Economics Association Meeting, Copenhagen; American Political Science Association Conference, San Francisco; Urban Economics Association Meetings, Vancouver.

Invited seminars

2022: UQAM, Montreal; Simon Fraser, Vancouver; Urban and Trade Seminar, UBC, Vancouver; IWIP IEB, Barcelona.

2021: University of Fribourg (Online); University of California (Online); University of Alabama (Online); University Duisburg-Essen.

2019: Universidad Pablo de Olavide.

5

2018: Banco de Espana; London School of Economics; Societa Italiana de Economia Publica, Padova.

2017: Institut d'Economia de Barcelona; UIMP, Sevilla.

Research grants and awards (as principal researcher or co-researcher)

2022-2025: Ministerio de Ciencia, Innovacion y Universidades PID2021-124353NB-I00

La economía política local de la respuesta del gobierno a los shocks: cambioclimático, acceso a la vivienda, inmigración, y pandemias. Type of participation: Principal researcher

(48.375€)

2022-2024: AGAUR 2021 SGR 00355 *Grup de Recerca Institut d'Economia de Barcelona.*

Type of participation: Researcher (60,000€)

2023-2024: Ministry of Science and Innovation. *Cities at the forefront of climate change:*

Evidence-based policy and political backlash (TED2021-131886B-I00). Type of participation:

Researcher (116,000€).

2022-2025: *UB Urban Economics Ciutat de Barcelona Chair*. Ajuntament de Barcelona-Universitat

de Barcelona. Type of participation: Researcher (100.000€)

2022-2024: La Caixa. Social Research Grant *Building and shaping cities for a healthy and*

prosperous future (SR21-00068) Type of participation: Researcher (100.000€)

2021-2022: Generalitat de Catalunya (2020PANDE00076) *Public policies for resilient societies in times of pandemics*. Type of participation: Researcher (189.000€)

2019-2021: Ministerio de Ciencia, Innovacion y Universidad RTI2018-097271-B-I00 *Retos globales, ¿respuestas locales? La economía política de la resiliencia a los shocks en gobiernos multinivel*. Type of participation: Principal Researcher (64,000€)

2018-2021: *UB Urban Economics Ciutat de Barcelona Chair*. Ajuntament de Barcelona-

Universitat de Barcelona. Type of participation: Researcher (105,000€)

2018-2019: Horizon 2020 *Role of European Mobility and its Impacts in Narratives, Debates*

and EU Reforms. Type of participation: researcher (43.750€)

2019-2021: Institut d'Estudis d'Autogovern. Generalitat de Catalunya (2018 IEA5 00004)

Understanding Intergovernmental Cooperation: The effect of Political Homophily. Type of

participation: Principal researcher (30.000€)

2018-2020: Generalitat de Catalunya; 2017SGR796. *Fiscal Federalism and Urban Economics*. Type of participation: Principal researcher (36,800€)

2018: *UB Smart City Chair*. Universitat de Barcelona. Type of participation: researcher (10,000€)

2016-2018 Ministerio de Economía y Competitividad. ECO2015-68311-R: *La Economía*

Política de los gobiernos locales: calidad de gobierno, instituciones, y finanzas públicas..

Type of participation: Principal researcher (32.400€)

2015-2017: Recercaixa Project (AQU2014ACUP00026). *What works for Urban Development?*.

Type of participation: Principal researcher (78.000€)

2014-2017: Generalitat de Catalunya; 2014SGR00420. *Fiscal Federalism and Urban Economics* Type of participation: Principal researcher; (30,000€)

2013-2015: Ministerio de Economía y Competitividad. ECO2012-37131: *Funcionamiento*

de los gobiernos locales: gobernanza, financiación, presupuestos y organización. Type of

participation: Principal researcher (33,000€).

6

2010-2012: Ministerio de Ciencia e Innovación. ECO2009-12680: *Rendición de cuentas y*

calidad del gobierno en los municipios españoles: adaptación a las preferencias de los

votantes, eficiencia en la provisión de servicios públicos, corrupción y clientelismo. Type of

participation: Principal researcher (65,000€).

2009-2014. Agència de Gestió d'Ajuts Universitaris i de Recerca (AGAUR). 2009SGR102:

Grup de recerca en Federalisme Fiscal i Economia Regional. Type of participation: Principal

researcher (40,000€).

2014- 2015 ZEW Manheim SEEK 2014. *Fiscal governance and adjustment under crisis conditions*. Type of participation: Principal researcher (Spanish team) (150,000€).

2014-2015. Agència de Gestió d'Ajuts Universitaris i de Recerca (AGAUR).

2014DEMOC00003: *Anàlisi de la cobertura mediàtica dels escàndols de la corrupció*.

Type

of participation: Principal researcher (6,500€).

2009-2014. Fundació Institució Catalana de Recerca i Estudis Avancats (ICREA).

Programa ICREA Academia 2008. Ajut per incentivar i consolidar la recerca d'excel·lència

ja existent a les universitats públiques de Catalunya Type of participation: Principal researcher (250.000€).

2012-2013 Pasqual Maragall Chair-Research Grant. *Building roads and land use policies*

Type of participation: Principal researcher (5.000€).

2010-2011 Ministry of Education. PR 2010-270. Scholarship Programa Salvador de Madariaga. International Mobility Program. Type of participation: Principal researcher (33.000€).

PhD Supervision

Antoni Costa. PhD 2008 (placement: U. de les Illes Balears)

Jordi Jofre-Monseny, PhD 2009 (placement: U. de Barcelona)

Miriam Hortas, PhD 2012 (placement: U. Autònoma de Madrid)

Paula Salinas PhD 2013. (placement: KSNET)

Marta Curto Grau. PhD 2013. (co-advisor Pilar Sorribas; placement: U. of Heidelberg, Germany)

Elena Costas. PhD 2014 (co-advisor Pilar Sorribas; placement: KSNET)

Francisco Lima Cavalcanti. PhD 2018 (co-advisor Amedeo Piolatto; placement: PUC-Rio,

Brazil)

Marc Puigmole. PhD 2020 (co-advisor Pilar Sorribas; placement: ESIC Business School,

Barcelona)

Pierre Magontier. Ph.D. 2020 (co-advisor Elisabet Viladecans-Marsal; placement: U. of

Bern, Switzerland)

Ghizlen Ouasbaa, PhD. 2024 (co-advisor Elisabet Viladecans-Marsal)

Daniel Favre (expected 2026) (co-advisor Matteo Gamalerio)

Editorial work

Journal of Urban Economics: Member of the Editorial Board (2016-present)

European Journal of Political Economy (2012-present)

International Tax and Public Finance. Policy Watch Editor (2016-2020)

Hacienda Pública Española. Editorial Board (2004-2008)

Referee for: *American Economic Review*, *Journal of Political Economy*, *Review of Economic Studies*, *J. of the European Economic Association*, *Economic Journal*, *American*

Economic Journal: *Applied Economics*, *American Economic Journal*: *Economic Policy*,

MARIA LLOP LLOP

Catedrática de Teoría Económica en la Universidad Rovira i Virgili. Licenciada en Economía por la Universidad de Barcelona y Doctora en Economía por la Universidad Rovira i Virgili. Directora del Departamento de Economía de la Universidad Rovira i Virgili desde de 2022. 4 sexenios de investigación reconocidos por la CNEAI (último año 2022); Ha participado en 18 proyectos de investigación y en 18 contratos de transferencia con administraciones públicas, empresas y organizaciones no gubernamentales. Publicaciones: 37 artículos en revistas científicas indexadas, 18

artículos en revistas no indexadas, 5 libros y 12 capítulos de libros. Ha dirigido o codirigido 3 tesis doctorales. Ponente en distintos congresos nacionales e internacionales. Ha impartido conferencias, cursos y seminarios organizados por universidades y otras instituciones, españolas y extranjeras. Código Orcid: 0000-0001-6609-7528.

Christian Brownlees

Personal Data

Born in 1979 in Florence (Italy). British and Italian Citizen.

Research Interests

Time Series, Statistics, Econometrics, Empirical Finance, Statistical Computing
Affiliations, Academic and Visiting Positions (longer than a month)

Professor Agregat 2020–

Department of Economics and Business, Universitat Pompeu Fabra Barcelona, Spain

Associate Research Professor 2017–2022

Barcelona School of Economics Barcelona, Spain

Associate Professor 2017–

Department of Economics and Business, Universitat Pompeu Fabra Barcelona, Spain

Visiting Scholar 2015

Department of Economics, European University Institute Florence, Italy

Fernand Braudel Scholar 2014

Department of Economics, European University Institute Florence, Italy

Affiliated Professor 2011–

Barcelona School of Economics Barcelona, Spain

Assistant Professor 2011–2017

Department of Economics and Business, Universitat Pompeu Fabra Barcelona, Spain

Post-Doc Research Fellow 2008–2011

Department of Finance, Stern School of Business, NYU New York, USA

Supervisor: Robert Engle

Visiting Scholar 2007–2008

Department of Finance, Stern School of Business, NYU New York, USA

Sponsor: Robert Engle

Research Fellow 2007–2008

Department of Statistics, University of Florence Florence, Italy

Visiting Scholar 2006

Department of Economics, UCSD San Diego, USA

Sponsor: Hal White

Research Fellow 2003

Department of Statistics, University of Florence Florence, Italy

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Education

Doctorate in Applied Statistics 2007

Department of Statistics, University of Florence Florence, Italy

“Essays in Parameter Reduction Techniques for Nonlinear Time Series Models”

B.S. in Economics and Quantitative Methods 2003

Department of Statistics, University of Florence Florence, Italy

“The impact of overnight innovation on intra-daily volatility: a high frequency approach”

summa cum laude

Articles

27. “Performance of Empirical Risk Minimization for Linear Regression with Dependent Data” with Gudmundur

Stefan Gudmundsson, *Econometric Theory*, forthcoming

26. “Projected Dynamic Conditional Correlations” with Jordi Llorens-Terrazas, *International Journal of Forecasting*, forthcoming

25. "Corporate Hedging and the Variance of Stock Returns" with Kizkitza Biguri and Filippo Ippolito, *Journal of Corporate Finance*, *Journal of Corporate Finance*, 2022, 72 doi.org/10.1016/j.jcorpfin.2021.102147
24. "Community Detection in Partial Correlation Network Models" with Gudmundur Stefan Gudmundsson and Gabor Lugosi *Journal of Business and Economics Statistics*, 2022, 40, 216–226 doi.org/10.1080/07350015.2020.1798241
23. "Detecting Groups in Large Vector Autoregressions" with Gudmundur Stefan Gudmundsson *Journal of Econometrics*, 2021, 225, 2–26 doi.org/10.1016/j.jeconom.2021.03.012
22. "Backtesting Global Growth-at-Risk" with Andre B. M. Souza *Journal of Monetary Economics*, 2021, 118, 312–330 [doi:10.1016/j.jmoneco.2020.11.003](https://doi.org/10.1016/j.jmoneco.2020.11.003)
21. "Bank Credit Risk Networks: Evidence from the Eurozone" with Christina Hans and Eulalia Nualart *Journal of Monetary Economics*, 2021, 117, 585–599 [doi:10.1016/j.jmoneco.2020.03.014](https://doi.org/10.1016/j.jmoneco.2020.03.014)
20. "Detecting Granular Time Series in Large Panels" with Geert Mesters *Journal of Econometrics*, 2020, 220, 544–561 [doi:10.1016/j.jeconom.2020.04.013](https://doi.org/10.1016/j.jeconom.2020.04.013)
19. "Back to the Future: Backtesting Systemic Risk Measures During Historical Bank Runs and the Great Depression" with Ben Chabot, Eric Ghysels and Christopher Kurz *Journal of Banking and Finance*, 2020, 113, 105736 [doi:10.1016/j.jbankfin.2020.105736](https://doi.org/10.1016/j.jbankfin.2020.105736)
18. "On the estimation of integrated volatility in the presence of jumps and microstructure noise" with Eulalia Nualart and Yucheng Sun, *Econometric Reviews*, 2020, 39, 991–1013 [doi:10.1080/07474938.2020.1735751](https://doi.org/10.1080/07474938.2020.1735751)
17. "Impulse Response Estimation By Smooth Local Projections" with Regis Barnichon, *The Review of Economics and Statistics*, 2019, 101, 522–530 [doi:10.1162/rest_a_00778](https://doi.org/10.1162/rest_a_00778)
16. "Hierarchical GARCH" *Journal of Empirical Finance*, 2019, 51, 17–27 [doi:10.1016/j.jempfin.2019.01.009](https://doi.org/10.1016/j.jempfin.2019.01.009)
15. "NETS: Network Estimation for Time Series" with Matteo Barigozzi, *Journal of Applied Econometrics*, 2018, 34, 347–364, [doi:10.1002/jae.2676](https://doi.org/10.1002/jae.2676)
14. "Realized Networks" with Eulalia Nualart and Yucheng Sun, *Journal of Applied Econometrics*, 2018, 33(7), 986–1006 [doi:10.1002/jae.2642](https://doi.org/10.1002/jae.2642)
13. "Evaluating the accuracy of tail risk forecasts for systemic risk measurement" with Giuseppe Cavaliere and Alice Monti, *Annals of Financial Economics*, 2018, 13(2), 1–25 [doi:10.1142/S2010495218500094](https://doi.org/10.1142/S2010495218500094)
12. "Power-Law Partial Correlation Network Models" with Matteo Barigozzi and Gabor Lugosi, *Electronic Journal of Statistics*, 2018, 12(2), 2905–2929 [doi:10.1214/18-EJS1478](https://doi.org/10.1214/18-EJS1478)
11. "Credit Risk Interconnectedness: What Does the Market Really Know?" with Puriya Abbassi, Christina Hans and Natalia Podlich, *Journal of Financial Stability*, 2017, 29, 1–12 [doi:10.1016/j.jfs.2017.01.002](https://doi.org/10.1016/j.jfs.2017.01.002)
10. "SRISK: A Conditional Capital Shortfall Measure of Systemic Risk" with Robert Engle, *The Review of Financial Studies*, 2017, 30(1), 48–79, [doi:10.1093/rfs/hhw060](https://doi.org/10.1093/rfs/hhw060)
9. "Empirical Risk Minimization for Heavy-Tailed Losses" with Emilien Joly and Gabor Lugosi, *Annals of*

Statistics, 2015, 43(6), 2507–2536, [doi:10.1214/15-AOS1350](https://doi.org/10.1214/15-AOS1350)

8. "Disentangling Systematic and Idiosyncratic Dynamics in Panels of Volatility Measures" with Matteo Barigozzi, Giampiero M. Gallo and David Veredas; *Journal of Econometrics*, 2014, 182(2), 364-382, [doi:10.1016/j.jeconom.2014.05.017](https://doi.org/10.1016/j.jeconom.2014.05.017)

7. "A Bayesian Approach for Capturing Daily Heterogeneity in Intra-Daily Durations Time Series: the Mixed Autoregressive Conditional Duration Model" with Marina Vannucci; *Studies in Nonlinear Dynamics & Econometrics*, 2013, 17(1), 21-46, [doi:10.1515/snde-2012-0043](https://doi.org/10.1515/snde-2012-0043)

6. "A Practical Guide to Volatility Forecasting Through Calm and Storm" with Robert Engle and Bryan Kelly; *Journal of Risk*, 2011, 14(2), 1-20

5. "Intra-daily Volume Modeling and Prediction for Algorithmic Trading" with Fabrizio Cipollini and Giampiero M. Gallo; *Journal of Financial Econometrics*, 2011, 9(3) 489-518, [doi:10.1093/jjfinec/nbq024](https://doi.org/10.1093/jjfinec/nbq024)

4. "Shrinkage Estimation of Semi-Parametric Multiplicative Error Models" with Giampiero M. Gallo; *International Journal of Forecasting*, 2011, 27(1) 365-378, [doi:10.1016/j.ijforecast.2010.04.005](https://doi.org/10.1016/j.ijforecast.2010.04.005)

3. "Comparison of Volatility Measures: A Risk Management Perspective" with Giampiero M. Gallo; *Journal of Financial Econometrics* 2010, 8(1) 29-56, [doi:10.1093/jjfinec/nbp009](https://doi.org/10.1093/jjfinec/nbp009)

2. "On Variable Selection for Volatility Forecasting: The Role of Focused Selection Criteria" with Giampiero M. Gallo; *Journal of Financial Econometrics* 2008, 6(4) 513-539, [doi:10.1093/jjfinec/nbn012](https://doi.org/10.1093/jjfinec/nbn012)

1. "Financial econometric analysis at ultra-high frequency: Data handling concerns" with Giampiero M. Gallo; *Computational Statistics & Data Analysis* 2006, 51(4) 2232-2245, [doi:10.1016/j.csda.2006.09.030](https://doi.org/10.1016/j.csda.2006.09.030)

Book Chapters

2. "Multiplicative Error Models" with Giampiero Gallo and Fabrizio Cipollini in "Handbook in Financial Engineering and Econometrics: Volatility Models and Their Applications" L. Bauwens, C. Hafner and S. Laurent, editors Wiley 2012

1. "Measuring Systemic Risk" with Viral Acharya, Robert Engle, Farhang Farazmand and Matthew Richardson in "Regulating Wall Street: The Dodd-Frank Act and the New Architecture of Global Finance" Viral A. Acharya, Thomas F. Cooley, Matthew P. Richardson and Ingo Walter, editors Wiley 2010

Conference Proceedings

1. "Financial Risk Management Via Multi Model Inference Grid Applications" with Simone Contini, Riccardo Di Meo and Valerio Sullo; Proceedings of the "Grid Technology for Financial Modelling and Simulation" conference, 3-4 February 2006, Palermo, Italy

Working Papers

1. "Empirical Risk Minimization for Time Series: Nonparametric Performance Bounds for Prediction" with Jordi Llorens-Terrazas (*R&R Journal of Econometrics*)

2. "Unit Averaging for Heterogenous Panels" with Vladislav Morozov (*R&R Journal of Business & Economic Statistics*)

Seminar and Conference Presentations (from 2019)

2024

Seminar at the Tinbergen Institute (Amsterdam, April 25, 2024).

2023

Seminar at the Economics Department, Lancaster University (Lancaster, April 26, 2023); seminar at the Pepsico Digital Hub (Barcelona, February 28, 2023); seminar at the Economics Department, Lund University (Lund, February 16, 2023); seminar at the European Stability Mechanism (Luxembourg, January 26, 2023).

2022

Presentation at the "SoFiE 2022 Annual Conference" conference (Cambridge, June 24–27, 2022); presentation at the "Quantitative Finance and Financial Econometrics 2022" conference (invited plenary speaker) (Marseille, June 16–17, 2022); presentation at the "Spring Meeting of Young Economists 2022" (invited plenary speaker) (Orléans, May 19–21, 2022); presentation at the "IWEET 2022" conference (Rimini, January 20–21, 2022); seminar at the Centre for Econometrics and Business Analytics, St. Petersburg State University (St. Petersburg, February 11, 2022); presentation at the "XII Workshop in Time Series Econometrics" (Zaragoza, March 31–April 1, 2022).

2021

Webinar at the Department of Mathematics, Eindhoven University of Technology (Eindhoven, March 23, 2021); webinar at the "1st International Conference on Economics and FinTech" (invited plenary speaker) (Athens, April 12, 2021); webinar at the Granger Centre, Nottingham University (Nottingham, April 22, 2021); webinar at the School of Economics and Finance, Queen Mary University of London (London, April 27, 2021); webinar at the Philadelphia Fed (Philadelphia, April 30, 2021); webinar at the Finance Research Unit, University of Copenhagen (Copenhagen, May 11, 2021); webinar at the Finance and Insurance Seminar, CREST (Paris, May 27, 2021); webinar at the "The 7th RCEA Time Series (Web-)Workshop" (Milan, June 25–27, 2021); webinar at the "The 11th RCEA Money, Macro & Finance Conference" (Milan, July 27–28, 2021); presentation at the "High Voltage Econometrics 2" conference (Zurich, October 1–2, 2021); poster at the "2021 NBER-NSF Time Series Conference" (Austin, October 15–16, 2021); presentation at the "20th Workshop in Econometrics for Finance" (invited plenary talk) (Nanterre, November 10, 2021); seminar at the ESSEC Business School (Paris, December 13, 2021).

2020

Seminar at the Department of Finance, University College Dublin (Dublin, February 20, 2020); Webinar at the Higher School of Economics, National Research University (Moscow, September 14, 2020);

2019

Seminar at the Department of Economics, Durham University Business School (Durham, January 17, 2019);

presentation at the "High Dimensional Time Series in Macroeconomics and Finance" conference at IHS

(invited plenary talk) (Vienna, May 16–17, 2019); seminar at the Department of Finance, Université Paris-

Dauphine (Paris, May 23, 2019); seminar at Ita`u Asset Management, (San Paulo, October 4, 2019); poster

at the Fourth International Workshop in Financial Econometrics, (Macei`o, October 6–9, 2019); seminar at

the EMbeDS 2019 Workshop (Pisa, November 26–27, 2019); seminar at the Department of Economics and

Finance, ESADE Business School, (Barcelona, December 3, 2019);

Referee Activity

American Economic Journal: Economic Policy, American Economic Review, Annals of Statistics, Biometrika,

Computational Statistics & Data Analysis, Econometric Theory, Econometrica, Journal of Applied Econometrics,

Journal of Banking and Finance, Journal of Business Economics and Statistics, Journal of Econometrics,

Journal of Economic Dynamics and Control, Journal of Empirical Finance, Journal of Finance, Journal of

Financial and Quantitative Analysis, Journal of Financial Econometrics, Journal of Financial Intermediation,

Journal of Financial Stability, Journal of Machine Learning Research, Journal of the American Statistical

Association, Journal of the Royal Statistical Society (Series A), Journal of the Royal Statistical Society

(Series B), Macroeconomic Dynamics, Management Science, Quantitative Finance, Review of Asset Pricing

Studies, Review of Economics and Statistics, Review of Economic Studies, Review of Financial Studies.

4

Editorial Activity

Associate Editor for the Journal of Risk and Financial Management (2014–), Annals of Financial Economics

(2014–), Econometrics (2014–), Journal of Network Theory in Finance (2014–), International Journal of

Forecasting (2020–).

Teaching Experience

Summer Schools

"Systemic Risk Measurement", RSSIA 2017, Moscow 2017

"Econometric Methods for Financial Time Series", Barcelona GSE Summer School in Macroeconometrics,

Barcelona 2017

"Econometric Analysis of Networks", CIDE Summer School in Econometrics, Perugia 2014

"Volatility Modeling", CIDE Summer School in Econometrics, Bertinoro 2007–2010 and 2012.

Executive

"Systemic Risk Measurement", Barcelona GSE course on Systemic Risk and Prudential Policy, Barcelona

2012–2015.

Graduate

"Computing Lab" (Master in Data Science), Barcelona GSE, Barcelona 2014–2016.

"Financial Econometrics" (Master in Finance/Master in Data Science), Barcelona GSE, Barcelona 2011–

"Trading and Financial Markets" (Master in Finance), Barcelona GSE, Barcelona 2012–2014.

Undergraduate

"Forecasting Techniques", Universitat Pompeu Fabra, Barcelona 2014-

"Probability & Statistics", Universitat Pompeu Fabra, Barcelona 2011-

Conferences & Workshops Organization

BSE Summer Forum on Advances in Econometrics, Barcelona, June 13-15, 2022

Galatina Summer Forum on Econometrics, Galatina, Italy, August 31, 2019

BGSE Summer Forum on High-dimensional Statistics and Random Structures, Barcelona, June 18-19, 2018

BGSE Summer Forum on Time Series Analysis in Macro and Finance, Barcelona, June 14-15, 2018

BGSE Summer Forum on Time Series Analysis in Macro and Finance, Barcelona, June 6-7, 2017

BGSE Summer Forum on Time Series Analysis in Macro and Finance, Barcelona, June 20-21, 2016

BGSE Summer Forum on High-Frequency Financial Econometrics, Barcelona, June 11-12, 2015

BGSE Summer Forum on Time Series Analysis in Macro and Finance, Barcelona, June 8-9, 2015

BGSE Summer Forum on Time Series Analysis in Macro and Finance, Barcelona, June 19-20, 2014

BGSE Summer Forum on Time Series Analysis in Macro and Finance, Barcelona, June 10-11, 2013

Barcelona Workshop on Networks in Finance, Barcelona, May 3, 2012