Chiara Perricone - Curriculum Vitae

CONTACT INFORMATION

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Department of Economics and Finance
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Web page: cperricone.wordpress.com

CITIZENSHIP Italian

DATE OF BIRTH 29/10/1984

WORK EXPERIENCES

- **University of Rome Tor Vergata – Lecturer**
  Department of Economics and Finance
  - Date: September 2016 – To date
- **Big data Lab LUISS Business school – research fellow for Gtech project**
  - Date: 2016 – To date
- **Big data Lab LUISS Business school – research fellow for Telecom project**
  - Date: 2016 – To date
- **LUISS – Post - Doc position (assegno di ricerca)**
  Department of Economics and Finance
  - Date: February 1 2014 – September 30 2016
  - Maternity leave: October 25 2014 – June 25 2015
- **ECB – Research analyst**
  DG Statistics/Macroeconomic
  - Date: October 1 2013 – January 31 2014
- **ECB – Trainee phd level**
  DG Statistics/Macroeconomic
  - Date: February 15 2013 – September 30 2013
  - Research project 1: develop a methodology for backcasting the Euro Area financial accounts at quarterly frequency, subject to the accounts' identities. The extension of the time series is required to model the Euro Area economy.
  - Research project 2: develop a methodology based on wavelet analysis to temporal disaggregate the time series, with application to stock and flow variables of the national accounts.

EDUCATION

- **Doctorate in Econometrics and Empirical Economics**
  - Date: July 2009 - January 23, 2013

· Principal subjects: Econometrics, Economics. Taught in English.
· Institution: University of Rome II - Tor Vergata.
· http://www.economia.uniroma2.it/phd/econometricsempiricaleconomics
· Scholarship: University of Rome II - 'Tor Vergata'.

- **Visiting student at University of Pennsylvania**
  · Date: August 2011 - May 2012
- **Visiting student at EIEF**
  · Date: September 2009 - August 2010
  · Principal subjects: Macroeconomics, Econometrics. Taught in English.
  · Institution: Einaudi Institute for Economics and Finance. Rome, Italy
  · http://www.eief.it
- **Master in Economics (MEI)**
  · Date: October 2008 - July 2009
  · Grade: 110/110
  · Principal subjects: Econometrics, Economics. Taught in English.
  · Institution: University of Rome II - TorVergata.
  · http://www.economia.uniroma2.it/master/mei/
  · Scholarship: Fondazione Gabriele Berionne
- **Master in Statistics**
  · Date: October 2006 - July 2008
  · Grade: 110/110 cum laude
  · Thesis: 'Dinamica dei redditi individuali derivanti da lavoro dipendente nel comune di Milano, anni 2001-2004'. A dynamic analysis of individual income for all the resident in Milan, years 2001-2004. This study analyzes with multivariate techniques a database, named AMeRIcA, of more then 1300000 units per year.
  · Institution: University of Milan - Bicocca.
  · http://www.statistica.unimib.it
- **Bachelor in Statistics**
  · Date: October 2003 - July 2006
  · Grade: 110/110
  · 'L'utilizzabilità dei dati raccolti dall'ISTAT per la misura dell'inflazione spaziale in Italia'. This study analyzes the price index and the spacial inflation in Italy, with a critical analysis on the employ of ISTAT's data for this issue.
  · Institution: University of Milan - Bicocca.
  · http://www.statistica.unimib.it
- **High School degree:**
  · Date: 1998-2003
  · Grade: 93/100
  · Institution: Liceo Ginnasio A. Manzoni. Lecco, Italy

Language skills

- Italian (Mother tongue)
- English (Competent User)

Computer Skills

- MatLab
- Julia language
- R
- SPSS
- SAS
- LaTeX
- Ubuntu, GNU/Linux operating system
- MarketMap Analytic Platform by SunGard (also known as FAME)
- MarketMap Analytic Populator by SunGard (also known as FAME Populator)
- Livelink - DARWIN (Documents And Records Web-based Information Network)
- Basic knowledge of: Mathematica, OxMetrics, Eviews and Stata

Publications

- Book chapter (from Bachelor's thesis): 'Metodologie e strumenti per l'analisi dell'evoluzione economica territoriale', 2006, CUSL.
- Chiara Perricone, 2013. 'Clustering Macroeconomic Variables', CEIS Research Paper 283, Tor Vergata University, CEIS
- Michele Loberto and Chiara Perricone, 2015. 'Does Trend Inflation make a Difference?', Temi di Discussione (Economic working papers), Bank of Italy, Economic Research and International Relations Area, Number 1033 (September 2015)
- 'Does Trend Inflation make a Difference?', jointly with Michele Loberto (Banca d'Italia), Economic Modelling *(forthcomming)*

Review and resubmit

- 'Wavelet analysis for time disaggregation', jointly with Giron Pastor Celestino (ECB) – *ECB Statistics Paper Series*

Submitted

- 'Clustering Macroeconomic Variables'

Working paper

- 'Backcasting the Euro Area financial accounts', jointly with Giron Pastor Celestino (ECB)
- 'Effects of an exogenous currency appreciation: A Bayesian approach to the Forex market', jointly F. Pellegrino (Now-Casting)
- 'Effects of macroeconomic news'

Work in progress

- 'Approximate Bayesian Computation (ABC) for financial econometric models', jointly G. Ragusa (LUISS)
- 'Money holding, liquidity and inflation in a micro-founded search monetary model', jointly F. Mattesini (University of Rome - TorVergata)
- 'Indirect Inference, Generalized Method of Moments and Empirical Likelihood', jointly G. Ragusa (LUISS)

Conference and Seminar Presentations

- Chiara Perricone, 'Credit Frictions in a DSGE Model with Money Microfoundations', Second Carlo Giannini PH.D. Workshop in Econometrics, December 10, 2010, Rome, Italy.
- Chiara Perricone, 'Clustering Macroeconomic Variables', Applied Statistics 2012 International Conference, September 23 - 26, 2012, Ribno (Bled), Slovenia.
- Chiara Perricone, 'Clustering Macroeconomic Variables', ESOBE 2012 (European Seminar of Bayesian Econometrics), November 1-2, 2012, Vienna, Austria.
- Chiara Perricone, 'Does Trend Inflation make a Difference?', Money, Banking and finance, December 10 - 11, 2012, Rome, Italy.
- Chiara Perricone, 'Credit Frictions in a DSGE Model with Money Microfoundations', Macro, Banking and Finance Workshop, Semptember 19 - 20, 2013, Milan, Italy.
- Chiara Perricone, 'Clustering Macroeconomic Variables', International Association for Applied Econometrics IAAE2014, June 26 - 28, 2014, London, UK
- Chiara Perricone, 'Does Trend Inflation make a Difference?', 2nd Macro, Banking and Finance Workshop, Semptember 18 - 19, 2014, Rome, Italy.

Teaching/Research Experiences

- TA for the courses of Calculus and Optimization, Master in Economics (MEI) University of Rome II - TorVergata, academic year 2009/2010, Prof. Roberto Monte.
- TA for the course of Dynamic Regression, Master in Economics (MEI) University of Rome II - TorVergata, academic year 2009/2010, Prof. Gianluca Cubadda.
- RA at EIEF, November 2009, Prof. Luigi Paciello.
- RA at EIEF, January 2010, Prof. Francesco Lippi.

- RA at University of Rome II - TorVergata, November 2012, Prof. Vincenzo Atella and Daniela Vuri.
- RA at University of Rome II - TorVergata, December 2012 – January 2013, Prof. Daniela Vuri and Erich Battistin.
- TA for the course of Econometric Theory, Master of Science in Economics (MOSEC) LUISS, academic year 2013/2014, Prof. Domenico Giannone.
- TA for the course of Serie Storiche ed Econometria Finanziaria, Laurea magistrale in Economia e Finanza, LUISS, academic year 2013/2014, Prof. Domenico Giannone.
- Pre–course in Econometrics, Laurea magistrale in Economia e Finanza, LUISS, academic year 2015/2016.
- Course Time Series Forecasting, Master in Big Data Management, LUISS business school, academic year 2015/2016.
- TA for the courses of Economia monetaria e creditizia, Laurea Magistrale in Economics, University of Rome II - TorVergata, academic year 2015/2016, Prof. Fabrizio Mattesini.
- Course Basi di Statistica, Crash Programme in Big Data Analytics, LUISS business school, 2016.
- Course Introduzione all'Econometria, Crash Programme in Big Data Analytics, LUISS business school, 2016.
- Course Approfondimento di Econometria, Crash Programme in Big Data Analytics, LUISS business school, 2016.
- TA for the course of Econometric Theory, Master of Science in Economics LUISS, academic year 2015/2016, Prof. Giuseppe Ragusa.
- Course Introduzione al linguaggio di programmazione R, con applicazioni econometriche, Laurea Magistrale in Economics, University of Rome II - TorVergata, academic year 2015/2016.
- Course Econometrics, Master in Big Data Management, LUISS business school, academic year 2016/2017.
- Course Economic Forecasting, Master in Big Data Management, LUISS business school, academic year 2016/2017.
- Pre–course Economietrics, Master of Science in Economics LUISS, academic year 2015/2016
- Pre–course Statistics, Master of Science in European Economy and Business Law, University of Rome II - TorVergata, academic year 2016/2017.
- Course Applied Statistics and Econometrics, Bachelor of Science in Business and Economics, University of Rome II - TorVergata, academic year 2016/2017.

References

- **Fabrizio Mattesini**
  Job Title: Full Professor of Economics, Department of Economics and Finance
  Address: Faculty of Economics, University of Rome II - "Tor Vergata", Via Columbia, 2 - I-00133 Rome, Italy
  Phone: (+39) 7259 5726
  E-mail: mattesini@economia.uniroma2.it

- **Giuseppe Ragusa**
  Job Title: Assistant Professor of Economics, Department of Economics and Finance
  Address: Luiss University, viale Romania 32, 00197 Rome, Italy
  Phone: 39 06 8522 5640
  Fax: (+39) 39 06 8522 5949
  E-mail: gragusa@luiss.it

- **Henning Ahnert**
  Job Title: Head of section, DG - Statistics/Macroeconomics/SAFS, Europear Central Bank
  Address: European Central Bank, Sonnemannstrasse 20, 60314 Frankfurt am Main, Germany
  E-mail: henning.ahnert@ecb.int

- **Domenico Giannone**
  Job Title: Senior Economist at Federal Reserve Bank of New York, and Associate Professor at LUISS Guido Carli.
  Address: Federal Reserve Bank of New York, 33 Liberty Street. New York, NY 10045-0001
  E-mail: dgiannon2@gmail.com

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