

# GIUSEPPE RAGUSA



## CURRENT POSITIONS

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Associate Professor

**Departmento di Economia e Finanza, Università di Pisa**

📅 2018-

📍 Pisa, Italy

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## PAST POSITIONS

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Senior Economist

**European Central Bank – DG/MP Monetary Policy Strategy Division**

📅 October 2017 – February 2018

📍 Frankfurt, Germany

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Assistant Professor of Economics

**Luiss University – Dipartimento di Economia e Finanza**

📅 October 2009 – September 2017

📍 Rome, Italy

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Economist

**European Central Bank – DG/MP Monetary Policy Strategy Division**

📅 February 2015 – February 2016

📍 Frankfurt, Germany

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Assistant Professor of Economics

**University of California, Irvine – Department of Economics**

📅 October 2006 – September 2009

📍 Irvine, CA

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Assistant Professor of Economics

**Rutgers University – Department of Economics**

📅 October 2005 – August 2006

📍 New Brunswick, NJ

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## EDUCATION

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PhD in Economics

**University of California – Department of Economics**

📅 September 2000- Giugno 2005

📍 San Diego, CA

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MEC – Master in Economics

**Università Bocconi**

📅 September 1999–Giugno 2000

📍 Milan, Italy

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Laurea in Economia Politica

**Università Bocconi**

📅 September 1994–October 1999

📍 Milan, Italy

# PUBLICATIONS

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## Journal articles

- Altavilla, Carlo, Luca Brugnolini, Refet S Gurkaynak, Roberto Motto, and Giuseppe Ragusa (2019). “Measuring euro area monetary policy”. In: *Journal of Monetary Economics*.
  - Berman, Eli, Laurence R. Iannaccone, and Giuseppe Ragusa (2018). “From Empty Pews To Empty Cradles: Fertility Decline Among European Catholics”. In: *Journal of Demographic Economics* 84.2, pp. 149–187. ISSN: 2054-0892. DOI: [10.1017/dem.2017.22](https://doi.org/10.1017/dem.2017.22).
  - Altavilla, Carlo, Raffaella Giacomini, and Giuseppe Ragusa (2017). “Anchoring the Yield Curve Using Survey Expectations”. In: *Journal of Applied Econometrics* 32.6, pp. 1055–1068. ISSN: 1099-1255. DOI: [10.1002/jae.2588](https://doi.org/10.1002/jae.2588).
  - Borri, Nicola and Giuseppe Ragusa (2017). “Sensitivity, Moment Conditions, and the Risk-free Rate in Yogo (2006)”. In: *Critical Review of Finance* 6.2, pp. 381–393. ISSN: 2164-5744. DOI: <http://dx.doi.org/10.1561/104.00000050>.
  - Gallant, Ron, Raffaella Giacomini, and Giuseppe Ragusa (2017). “Bayesian Estimation of State Space Models Using Moment Conditions”. In: *Journal of Econometrics* 201.2, pp. 198–211. ISSN: 0304-4076. DOI: [10.1016/j.jeconom.2017.08.003](https://doi.org/10.1016/j.jeconom.2017.08.003).
  - Komunjer, Ivana and Giuseppe Ragusa (2015). “Existence and Characterization of Conditional Density Projections”. In: *Econometric Theory* 32.4, pp. 947–987. ISSN: 0266-4666. DOI: [10.1017/s0266466615000158](https://doi.org/10.1017/s0266466615000158).
  - Giacomini, Raffaella and Giuseppe Ragusa (2014). “Theory-coherent forecasting”. In: *Journal of Econometrics* 182.1, pp. 145–155. ISSN: 0304-4076. DOI: [10.1016/j.jeconom.2014.04.014](https://doi.org/10.1016/j.jeconom.2014.04.014).
  - Patacchini, Eleonora, Giuseppe Ragusa, and Yves Zenou (2014). “Unexplored Dimensions of Discrimination in Europe: Homosexuality and Physical Appearance”. In: *Journal of Population Economics* 28.4, pp. 1045–1073. ISSN: 0933-1433. DOI: [10.1007/s00148-014-0533-9](https://doi.org/10.1007/s00148-014-0533-9).
  - Mazzocchetti, Daniele, Amy Maria Berti, Roberta Sartini, Alessandra Lucarini, Giuseppe Ragusa, Matteo Caroli, and Luca Pierelli (2013). “Total nucleated cells as a sole predictor of distinct targets of hematopoietic potential (CD34+ cells) in cord blood units: the results of a large series analysis in autologous cord blood units”. In: *Transfusion* 54.5, pp. 1256–1262. ISSN: 1537-2995. DOI: [10.1111/trf.12458](https://doi.org/10.1111/trf.12458).
  - Mazzolari, Francesca and Giuseppe Ragusa (2013). “Spillovers from high-skill consumption to low-skill labor markets”. In: *Review of Economics and Statistics* 95.1, pp. 74–86. ISSN: 0034-6535. DOI: [10.1162/rest\\_a\\_00234](https://doi.org/10.1162/rest_a_00234).
  - Ragusa, Giuseppe (2011b). “Minimum divergence, generalized empirical likelihoods, and higher order expansions”. In: *Econometric Reviews* 30.4, pp. 406–456. ISSN: 0747-4938. DOI: [10.1080/07474938.2011.553541](https://doi.org/10.1080/07474938.2011.553541).
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## Book Chapters

- Biagi, Federico, Paolo Naticchioni, Giuseppe Ragusa, and Claudia Vittori (2018). “Routinization and the Labour Market: Evidence from European Countries”. In: *Digitized Labor: The Impact of the Internet on Employment*. Ed. by Lorenzo Pupillo, Eli Noam, and Leonard Waverman. Cham: Springer International Publishing, pp. 51–69. ISBN: 978-3-319-78420-5. DOI: [10.1007/978-3-319-78420-5\\_4](https://doi.org/10.1007/978-3-319-78420-5_4).
  - Patacchini, Eleonora, Giuseppe Ragusa, and Yves Zenou (2015). “Unexplored dimensions of discrimination in Europe: Religion, homosexuality and physical appearance”. In: *Unexplored Dimensions of Discrimination*. Ed. by T. Boeri, E. Patacchini, and G. Peri. Oxford University Press, pp. 218–236. ISBN: 978-0-198-72985-3. DOI: [10.1093/acprof:oso/9780198729853.003.0010](https://doi.org/10.1093/acprof:oso/9780198729853.003.0010).
  - Naticchioni, Paolo and Giuseppe Ragusa (2014). “Information Technology and Labor Market Polarization in Europe”. In: *Wealth, Income Inequalities, and Demography*. Ed. by Luigi Paganetto. Springer Science + Business Media, pp. 145–161. ISBN: 978-3-319-05908-2. DOI: [10.1007/978-3-319-05909-9\\_6](https://doi.org/10.1007/978-3-319-05909-9_6).
  - Ragusa, Giuseppe (2014). “Approximate Bayesian Inference in Models Defined Through Estimating Equations”. In: *Bayesian Inference in the Social Sciences*. Ed. by I. Jeliaskov and X.S. Yang. Wiley-Blackwell, pp. 265–290. ISBN: 978-1-118-77105-1. DOI: [10.1002/9781118771051.ch11](https://doi.org/10.1002/9781118771051.ch11).
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## Working Papers

- Giacomini, Raffaella, Ron Gallant, and Giuseppe Ragusa (2014). “Generalized Method of Moments with latent variables”. In: *CEPR discussion paper, No. 9692*.
- Naticchioni, Paolo, Giuseppe Ragusa, and Riccardo Massari (2014). “Unconditional and Conditional Wage Polarization in Europe”. In: *Discussion Paper Series, Forschungsinstitut zur Zukunft der Arbeit (IZA), No. 8465*.
- Mazzolari, Francesca and Giuseppe Ragusa (2012). “Time limits: The effects on welfare use and other consumption-smoothing mechanisms”. In: *Discussion Paper Series, Forschungsinstitut zur Zukunft der Arbeit (IZA), No. 6993*.
- Ragusa, Giuseppe (2011a). *Bayesian likelihoods for moment condition models*. Tech. rep. Luiss University.
- Komunjer, Ivana and Giuseppe Ragusa (2009). “Existence and Uniqueness of Semiparametric Projections”. In: *Department of Economics, University of California, San Diego*.

## SEMINARS

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UC-San Diego (2005), University of British Columbia (2005), Concordia University (2005), University of Washington (Statistics) (2005), University of Washington (2005) (Economics), UC-Irvine (2005), Boston College (2005), Caltech (2006), Princeton (2006), Brown (2006), Yale (2007), Northwestern (2007), UC-Los Angeles (2007), UC-Davis (2008), UC-San Diego (2008), UC-Riverside (2008), UC-Berkeley (2008), UC-Irvine (2009), UPENN (2009), University of Milan – Bocconi University (2011), Università La Sapienza (2013), European Center for Advanced Research in Economics and Statistics (2013), Universidad Carlos III de Madrid - Dept. of Statistics (2014), Università Tor Vergata (2015), Università di Napoli Federico II (2106), UC-San Diego (2018), Università di Pisa (2018), Sant'Anna School of Advanced Studies (2019)

## CONFERENCE AND WORKSHOP PRESENTATIONS

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2014 – Conference on Indirect Estimation Methods, University of Konstanz, Abbey Hegne, Allensbach, Germany  
2014 – Carlo Giannini Conference in Macroeconometrics, Università di Pavia, Pavia, Italy  
2014 – Frontiers of Macroeconometrics, University College London, Londra, UK  
2010 – Summer Institute, Forecasting Seminar, National Bureau of Economic Research, Boston, MA, USA  
2009 – CIREQ Time Series Conference, University of Montreal, Montreal, Canada  
2008 – Annual Symposium of the Society For Nonlinear Dynamics And Econometrics, Federal Reserve Bank of San Francisco  
2008 – ALL-UC Econometrics Mini-Conference University of California, Berkeley, CA  
2008 – 14th International Conference on Computing in Economics/Finance, CREST-ENSAE, Parigi, Francia  
2008 – Econometric Society Winter Meeting, New Orleans, LA, USA  
2007 – Annual Congress of the European Economic Association, Budapest, Hungary  
2006 – Annual Congress of the European Economic Association, Vienna, Austria  
2006 – Econometric Society Summer Meeting, Minneapolis, MN, USA  
2006 – Seminar on Bayesian Inference in Econometric and Statistics, University of Iowa, Iowa City, IA, USA  
2005 – Greater New York Metropolitan Area Econometrics Colloquium, Columbia University, New York, NY, USA  
2004 – European Summer Symposium in Labour Economic, IZA, Buch/Ammersee, Germany  
2004 – Labor Study Program, National Bureau of Economic Research, Boston, MA, USA

## RESEARCH GRANTS

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### As Principal Investigator:

#### NEUJOBS

##### European Commission

📅 2010-2015

📍 Bruxelles, Belgium

Project title: *Employment 2025: How will multiple transitions affect the European labour market*. Research project financed by the European Commission, under the 7th Framework Programme.

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#### Census Small Grant

##### National Poverty Center – Census Bureau

📅 2007-2008

📍 Washington, DC

Project title: *"Time Limits: The Effects on Welfare Use and Other Consumption-Smoothing Mechanisms"*

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#### Labor and Employment Research Fund

##### University of California

📅 2007

📍 Berkeley, CA

Project title: *"Increasing Top Wages and the Growth of Low Quality Jobs: An Analysis at the Local Labor Market Level"*

### As Participant:

#### PRIN

##### Ministry of Education, Universities and Research

📅 2017–2020

Principal Investigator: Fabrizio Mattesini. Project title: *The Architecture of Markets and Institutions after the Crisis: Theoretical Foundations and Policy Implications*

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#### PRIN

##### Ministry of Education, Universities and Research

📅 2013–2016

Principal Investigator: Gaetano Bloise. Project title: *Scelte di portfolio, stability finanziaria e ciclo economico*

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#### PRIN

##### Ministry of Education, Universities and Research

📅 2010–2012

Principal Investigator: Luca Gabriele Deidda. Project title: *Asimmetrie informative, costi di aggiustamento ed efficienza allocativa: fondamenti microeconomici e implicazioni macroeconomiche*

# AWARDS AND FELLOWSHIPS

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- Clive W.J. Granger Fellowship for Outstanding Graduate Research in Econometrics, UC-San Diego, 2005
- Teaching Assistant Excellence Award, UC-San Diego, 2004
- Scholarship for Graduate Studies Abroad, Ente per gli Studi Economici e Finanziari Luigi Einaudi, Rome, Italy, 2001

# INSTITUTIONAL AND SCIENTIFIC ACTIVITIES

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## Referee activity:

Econometrica, Journal of Econometrics, Journal of Business and Economic Statistics, Econometric Theory, National Science Foundation, Econometric Reviews, Quantitative Economics, European Economic Review, Review of Economics of the Household, Regional Science, International Journal of Central Banking, Review of Economics and Statistics, Journal of the European Economic Association, International Journal of Central Banking, Journal of Money, Credit and Banking, Labour Economics, Oxford Bulletin of Economics and Statistics, Journal of Population Economics, Economic Journal, Journal of Econometric Methods

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## Editorial Boards

📅 2017- Quantitative Finance and Economics

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## Institutional appointments

📅 2015- Member of the Scientific Committee, Poste Insieme Onlus

📅 2011-2012 Membro of the Task Force on Startups, Ministry of Economic Development  
The Task Force on startups was instituted to put forward policy proposals with the objective of making Italy a friendlier place for startups. The Task Force report "Restart, Italy!" can be downloaded [here](#).

# TEACHING

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## Visiting and Teaching Appointment

Guest Lecturer

### London Business School

📅 2018- 📍 London, UK

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Director, Master in Big Data Management (MABDA)


### Luiss Business School

📅 2014-2018 📍 Rome, Italy

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## Undergraduate Courses

### University of Pisa

📅 2018- Introduzione all'Econometria  60hrs

### Luiss University

📅 2009-2017 Applied Statistics & Econometrics 60hrs

📅 2009-2011 Econometrics 60hrs

### University of California, Irvine

📅 2006-2009 Applied Econometrics II 60hrs

📅 2008-2009 Honors Program in Economics 30hrs

### Rutgers University

📅 2005 Econometrics 60hrs

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## Graduate Courses

### University of Pisa

📅 2018-- Advanced Econometrics 60hrs

📅 2018-- Time Series Econometrics 40hrs

### Luiss University

📅 2009-2015 Advanced Econometrics I 60hrs  
Microeconometrics

📅 2014 Advanced Econometrics II 60hrs  
Macro-econometrics

📅 2016-2017 Econometric Theory 120hrs  
Micro & Macro econometrics

## Masters and other professional programs

### Master in Business Administration (London BS)

📅 2018– Machine Learning for Business ☺

### Master in Big Data Management (Luiss BS)

📅 2015-2019 Machine Learning ☺ 30hrs

📅 2015-2016 Econometrics ☺ 30hrs

📅 2015-2016 Statistics ☺ 30hrs

📅 2016 Machine Learning **it** ☺ 20hrs  
(Corso intensivo in Big Data)

### Master in Corporate Finance (Luiss BS)

📅 2015-2016 Statistics ☺ 15hrs

### Master in Business Administration (Luiss BS)

📅 2012-2016 Statistics ☺ 15hrs

📅 2012-2016 Business Statistics ☺ 20hrs

📅 2016 Business Analytics & Big Data **it** ☺ 20hrs  
(Executive MBA)

### Master in Business Administration (Luiss BS)

📅 2018 Data driven enterprise **it** ☺ 15hrs  
(Custom executive program for CMT top management)

📅 2018 Machine Learning **it** ☺ 15hrs  
(Custom executive program for Ericsson top management)

## PhD Courses

### PhD Program (London BS)

📅 2018-- Econometrics II ☺

### Luiss University

📅 2011-2013 Econometric theory ☺ 30hrs  
PhD in Management

### Einaudi Institute for Economics and Finance

📅 2015-2017 Econometric Review Course ☺ 15hrs

📅 2014-2017 Econometric of DSGE Models ☺ 30hrs

### University of California, Irvine

📅 2006-2009 Econometric Theory ☺ 40hrs

### Chongqing University, Chongqing, China

📅 2014 Statistics for Empirical Research ☺ 30hrs  
Executive Doctorate in Business Administration Program, coordinated by Sant'Anna with Chongqing University and Grenoble School of Management.

**it** = In Italian