RAFFAELLA GIACOMINI: CV

RESEARCH INTERESTS

Time Series Econometrics, Forecasting, Applied Macroeconomics

EMPLOYMENT

2014 – present	Professor, Dept. of Economics, UCL
2008 – 2014	Reader (Associate Professor), Dept. of Economics, UCL
2012 – 2013	British Academy Mid-Career Fellow
2008 – 2009 (Fall)	Visiting scholar, Harvard University
2007 – 2008	Senior Lecturer, Dept. of Economics, UCL
2004 – 2008	Assistant Professor, Dept. of Economics, UCLA
2003 – 2004	Assistant Professor, Dept. of Economics, Boston College
2003 (July)	Visiting scholar, University of Technology, Sydney

EDUCATION

2003	Ph.D. Economics, University of California, San Diego
1998	B.S. Economics and Statistics, Universita' di Bologna, Italy (cum Laude)
1994	B.S. Mathematics, Universita' di Bologna, Italy (cum Laude)

EDITORIAL ACTIVITIES AND AFFILIATIONS

2014 – present	Associate Editor, Journal of Forecasting
2012 – present	Associate Editor, Journal of Business and Economic Statistics
2012 – present	Associate Editor, Journal of Applied Econometrics
2011 – present	Associate Editor, International Journal of Forecasting
2013 – present	Council member, European Economic Association (EEA)
2013 – present	Chair of EEA Women in Economics (WinE) Committee
2013 – present	Member of Royal Economic Society Women's Committee
2011 – present	Research Fellow, Center for Economic Policy Research
2007 – present	Research staff, ESRC Centre for Microdata methods and practice (Cemmap)
2012 – present	Research staff, ESRC Centre for Macroeconomics

PUBLISHED ARTICLES

Forecasting in nonstationary environments (in press), with B. Rossi, *Annual Review of Economics*

Model comparisons in unstable environments (in press), with B. Rossi, *International Economic Review*

Economic theory and forecasting: lessons from the literature (in press), *Econometrics Journal*

Bond returns and market expectations (2014), with C. Altavilla and R. Costantini, *Journal of Financial Econometrics,* 12, 708-729

Theory-coherent forecasting (2014), with G. Ragusa, *Journal of Econometrics,* 182, 145-155

A warp-speed method for conducting Monte Carlo experiments involving bootstrap estimators, (2013), with D. Politis and H. White, *Econometric Theory,* 29, 567–589

How useful are no-arbitrage restrictions for forecasting the term structure? (2011), with A. Carriero, *Journal of Econometrics,* 164, 21-34

Forecast comparisons in unstable environments (2010), with B. Rossi, *Journal of Applied Econometrics,* 25, 595-620

Detecting and predicting forecast breakdowns (2009), with B. Rossi, *Review of Economic Studies,* 76, 669-705

Mixtures of t-distributions for finance and forecasting (2008), with A. Gottschling, C. Haefke and H. White, *Journal of Econometrics,* 144, 175-192

Comparing density forecasts via weighted likelihood ratio tests (2007), with G. Amisano, *Journal of Business and Economic Statistics,* 25, 177-190

Tests of conditional predictive ability (2006), with H. White, *Econometrica,* 74, 1545-1578

How stable is the forecasting performance of the yield curve for output growth? (2006), with B. Rossi, *Oxford Bulletin of Economics and Statistics,* 68, 783-795

Evaluation and combination of conditional quantile forecasts (2005), with I. Komunjer, *Journal of Business and Economic Statistics,* 23, 416-431

Aggregation of space-time processes (2004), with C. W. J. Granger, *Journal of Econometrics,* 118, 7- 26

BOOK CHAPTERS

The relationship between VAR and DSGE models (2013), in Advances in Econometrics, vol. 31: VAR Models in Macroeconomics – New Developments and applications: Essays in Honor of Christopher A. Sims.

Forecasting in Macroeconomics (2013), with B. Rossi in Handbook of Research Methods and Applications on Empirical Macroeconomics, Edward Elgar Publishing, Chapter 7

Testing conditional predictive ability (2011), in Oxford Handbook of Economic Forecasting, ed. M.Clements and D. Hendry, Oxford University Press, Chapter 15

SUBMITTED ARTICLES

Robust inference about non-identified SVARs (2014), with T. Kitagawa

Bayesian estimation of state space models using moment conditions (2015), with R. Gallant and G. Ragusa

Anchoring the yield curve using survey expectations (2013), with C. Altavilla, G. Ragusa (revise and resubmit *Journal of Applied Econometrics*)

WORK IN PROGRESS

Ambiguous estimation, with R. Kitagawa and H. Uhlig

Forecasting with Judgment, with G. Ragusa

Rationally heterogeneous forecasters, with J. Turen and V. Skreta

Stress testing and interest rate risk, with R. Bidder

Forecasting treatment effects, with I. Botosaru

GRANTS AND AWARDS

2012 – 2013	British Academy Mid-Career Fellowship
2007 – 2010	NSF Grant 0647770 "Forecast Evaluation and Model Selection in the Presence of Structural instabilities", with Barbara Rossi
2005 – 2007	UCLA Faculty Research Grant
2006	UCLA Warren C. Scoville Distinguished Teaching Award
2000 – 2003	UCSD Project in Econometric Analysis Fellowship
2002	UCSD Dean of Social Sciences Travel Grant
2001	UCSD Friends of the International Center Scholarship
1998 – 1999	Universita' di Roma Fellowship for post-graduate study abroad

CONFERENCE ORGANIZATION AND SCIENTIFIC COMMITTEES

Co-organizer of Conferences: EABCN-BoE Conference "Judgment and combination in forecasting and policy models", London, 2014; "Recent advances in Time Series Econometrics", UCL 2014; "Uncertainty and Economic forecasting", UCL, 2014; "Frontiers of Macroeconometrics", UCL, 2013; Oxbridge Time Series Workshop, 2008-2010; Organizer of Macroeconometrics conference, UCL, 2010; Program committee: European Economic Association summer meeting: 2014, 2013; Society for Financial Econometrics conference: 2014, 2013, 2012; SED meeting, Cyprus: 2012; EC2 meeting: 2013, 2012, 2009; European Meeting of the Econometric Society: 2014, 2013, 2012; North American Summer Meeting of the Econometric Society: 2012; Royal Economic Society annual conference: 2011, 2010; Forecasting in Rio, Rio de Janeiro: 2008

PRESENTATIONS

2015: Seminars: Essex University; NYU Abu Dhabi; Central Bank of Norway. Conferences: CSEF-CIM-UCL Conference, Ischia; "Macroeconomic, Financial and International Linkages", York University. **2014:** Seminars: Penn State; Harvard/MIT; Carlos III, Madrid; Central Bank of Spain; Tel Aviv University; FGV, Rio de Janeiro. Conferences: CFE 2014, Pisa; "Expectations and Forecasting", Banque de France; EEA/ESEM, Toulouse; The 34th International Symposium on Forecasting, Rotterdam (keynote speaker); 10th Csef-Igier Symposium on Economics and Institutions, Capri; International Econometric Conference, Istanbul (keynote speaker); Central Bank of Brazil "16 years of Inflation Targeting" conference (discussant); University of Liverpool Annual Econometrics Workshop (guest speaker); Macroeconomics and Econometrics conference, Birmingham University (keynote speaker); Conference in honor of Carlo Giannini, University of Pavia (keynote speaker); Workshop on Uncertainty and Economic Forecasting, UCL; **2013**: Seminars: Nottingham; UC Berkeley; San Francisco Fed; Chicago Fed; St Louis Fed; Autonoma Barcelona; LSE; Bank of England; European Central Bank; Conferences: New Developments in Econometrics and Time Series, Bruxelles; Bootstrap and Time Series conference, Copenhagen; ESEM/EEA, Gothenburg; Bristol Econometrics workshop; Barcelona summer forum; Frontiers of Macroeconometrics, UCL; North American Winter Meeting of the Econometric Society, San Diego; **2012** Seminars: Bank of Italy; LUISS University, Rome; Oxford University; Princeton; Columbia; Federal Reserve Board; Bath university; Conferences: EEA-ESEM, Malaga; RES (Invited Speaker), Cambridge; SED, Cyprus; University of Ghent workshop in Empirical Macroeconomics (discussant); **2011** Seminars: IHS-Vienna; Bruxelles University; Caltech; Helsinki University; Conferences: Italian Congress of Econometrics and Empirical Economics, Pisa (keynote); Conference in honour of Hal White, San Diego. **2010** Seminars: Northwestern; University of Pennsylvania; Cambridge University; Pompeu Fabra University; Chinese University of Hong Kong; Conferences: CIRANO-CIREQ Time Series Conference, Montreal (discussant); Cemmap Macroeconomics and Econometrics Workshop, UCL; Sargent&friends workshop, LBS (discussant); Bank of Norway workshop; NBER summer institute; Econometric Society World Congress, Shanghai. **2009** Seminars: Queen Mary University; Tilburg University; Central Bank of Hungary. Conferences: Financial Econometrics Workshop, Toulouse; CIRANO-CIREQ Time Series Conference, Montreal. **2008** Seminars: Boston University; Harvard; Harvard/MIT; Federal Reserve Bank of New York; Brown University; Tinbergen Institute, Amsterdam; Warwick University; University of Southampton; University of Manchester; Birkbeck. Conferences: Federal Reserve Bank of St. Louis Time Series workshop; Cleveland Fed DSGE workshop; 8th Brazilian Finance Meeting, Rio de Janeiro; Forecasting in Rio, Rio de Janeiro; London and Oxbridge Time Series Workshop, Queen Mary University; Financial Econometrics Conference, Imperial College London (discussant). **2007** Seminars: Erasmus University, Rotterdam; Toulouse University, Oxford University, University of Wisconsin, Madison, UC Irvine, London School of Economics; University of Bristol; University College London. Conferences: 5th ECB Workshop on Forecasting Techniques (discussant); Banque de France Workshop "Model validation, predictive ability and model risk", Paris; EABCN Workshop "Changes in inflation dynamics and implications for forecasting", Paris (discussant); NBER Summer Institute, Boston; CIRANO-CIREQ Financial Econometrics Conference, Montreal (discussant); 2nd Duke Conference on Forecasting, Duke University. **2006** Seminars: University of Michigan; NYU Stern; Federal Reserve Bank of Atlanta. Conferences:

"Breaks and Persistence in Econometrics", Cass Business School, London; CEPR Conference on Estimation and Empirical Validation of Structural Models for Business Cycle Analysis, Zurich (discussant); European Meeting of the Econometric Society, Vienna; Meeting of the Western Economic Association, San Diego; North American Winter Meeting of the Econometric Society, Boston. **2005** Seminars: NCCR Finrisk, University of Zurich; Ente Einaudi, Rome; UCSD; UC, Riverside; UC, Berkeley; USC; Duke University; UCLA. Conferences: ECB Workshop on Forecasting Techniques, Frankfurt; NBER/NSF Time Series Conference, Heidelberg; Econometric Society World Congress, London; Bank of England Forecasting Workshop, London; Meeting of the Western Economic Association, San Francisco; CIRANO-CIREQ Conference on Forecasting in Macroeconomics and Finance, Montreal. **2004** Seminars: Bank of Italy; UC, Davis; University of Pennsylvania; Federal Reserve Bank of St. Louis; Harvard/MIT. Conferences: CIRANO-CIREQ Financial Econometrics Conference, Montreal (discussant); 1st Duke Conference on Forecasting; North American Winter Meeting of the Econometric Society, San Diego (discussant). **2003** Seminars: UCLA; University of Houston; Brown University; Monash University, Melbourne; University of Technology, Sydney; U.C. Riverside; Texas A&M; Boston College; University of Chicago, Graduate School of Business; North Carolina State University; Federal Reserve Board. Conferences: European Meeting of the Econometric Society, Stockholm; Australasian Meeting of the Econometric Society, Sydney; North American Meeting of the Econometric Society, Evanston. **2002** Seminars: LSE; Oxford University; University of Manchester; University of Warwick; University of Exeter; Cass Business School, London; UCSD. Conferences: 13th EC2 Conference, Bologna; European Meeting of the Econometric Society, Venice; North American Meeting of the Econometric Society, Los Angeles

REFEREE EXPERIENCE

American Economic Review; Econometrica; Econometrics Journal; Econometric Theory; Economics Letters; Journal of Applied Econometrics; Journal of Business and Economic Statistics; Journal of Computational Statistics and Data Analysis; Journal of Econometrics; Journal of Economic Surveys; Journal of Finance; Journal of Financial Econometrics; Journal of Forecasting; Journal of Health Economics; Journal of Monetary Economics; Journal of Money, Credit, and Banking; International Economic Review; International Journal of Forecasting; Macroeconomic Dynamics; Oxford Bulletin of Economic and Statistics; Review of Economic Studies; Review of Economics and Statistics; Statistica Neerlandica; European Research Council; National Science Foundation; Social Sciences Research Council of Canada

UNIVERSITY ADMINISTRATION

2010 – 2012	Director of MSc Economic Policy program, UCL
2004 – present	Junior and Senior hiring committees, UCLA and UCL

STUDENT ADVISING

MSc dissertation supervision at UCL (4-5 students per year since 2007). PhD students at UCL: Riccardo Costantini (main supervisor); Javier Turen (main supervisor); Alessio Volpicella (main supervisor); Silvia Sarpietro (main supervisor); Mario Frutos Alloza (second supervisor)

TEACHING

Econometrics, Time Series Econometrics, Forecasting, Macroeconometrics, Financial Econometrics at undergraduate and post-graduate level

Last updated: May 2015