

CURRICULUM - VITAE

Personal information

Name: Mimi Coccia

Born in Italy, Civitavecchia (RM), 1953.

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Accademic position

From December 1995 statistics researcher (SECS-S/01) at Faculty of Economics, University of L'Aquila.

Current work address: University of L'Aquila, Faculty of Economics,

Via G. Falcone 25, 67100 Coppito (Aq);

DISIM (department of engineering and computer science and mathematics), Via Vetoio (Coppito1), 67100 Coppito (Aq).

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Qualification: Laurea in Physics, University of Milan, July 1979.

Work previous experience

- 1990-1995, consultant in implementation of statistical-mathematical and forecasting models, data analysis and education on statistical software.
- 1989-1991, consultant and head of science at Italsiel ("The hypothesis of modelization of payments in categories of expenditure in the State Balance of Payments", to be used for forecasting on behalf of the State Accounting Body (Ragioneria Generale dello Stato)).
- 1983-1989, employed in Agip S.p.a head office in Rome in the Operational Research Office – Econometric Models and Statistical Applications as consultant to management of the company and for partners in the ENI group (subjects of a statistical-economic nature). A further aspect of activity was oriented towards the implementation of econometric patterns in consumption of electric energy and related phenomena. In this field the use of advanced techniques (Box and Jenkins) was important for modelization of univariate and multivariate time series.
- 1981-1983, as person responsible in SNAM s.p.a., Milan for the production of a model of "Sectorial Consumption of Energy in Italy": research was carried out at the Istituto di Economia delle Fonti di Energia (Università Bocconi - Milan).
- 1979-1981, employed in the research offices of SNAM s.p.a., Milan, working on market analysis balances and programming of consumption of energy.

Main fields of interest: Data Analysis and Time Series

Data Analysis – Interest in this issue, dating from the early Eighties (1983), resulted in a macroeconomic behaviour clustering (60 variables) in 48 European and Non-European countries, with comparison of their development trends, from 1949 to 1979.

Continued interest in this field resulted in the more recent study of questionnaires by correspondence analysis (2002). The results were presented in Naples, Italy on December 13/14 2002, at the Medical Congress Survival and quality of life: comparing end points in oncology. Other applications of data analysis in the field of medicine were presented in November 2000 at the meeting between the University of Aquila and the University Research Institute "Istituto di Ricerche Farmacologiche Mario Negri".

Time Series – Initially the study developed in the area of stationary stochastic processes for which representative models may be developed through application of Wold's Theorem. Studies were drawn upon at this time, offering an applicative cross-section of representation and comparison techniques among the software instruments that may be adopted (1988, 1990).

More recent researches have been performed using both tools of multivariate data analysis and time series, in particular:

- 2001/02, “Statistical Models for the Analysis of Time Series” with particular attention on issues pertaining to missing data. A paper was presented at the convention on stochastic models and methods of simulation for the analysis of dependent data which was held at the University of Salerno’s Department of Economic Science and Statistics on October 3-4 2002.
- 2001/02, “Growth, wellbeing and consumption in Italy, 1861-2000”, area of Economic Science and statistics (Universities of Rome Tor Vergata, Brescia, Pisa and Siena), co-ordinator Prof. G. Toniolo, collaborating with Prof. G. Della Torre (Siena University) on the reconstruction of the historical series of public spending in education for the period from 1861-1914 (2003).
- 1999/2000, “Statistical models for the Analysis of Time series”, for early estimate of macroeconomic indicators, national co-ordinator Prof F. Battaglia. At the October 27 2000 convention, within the same project in Naples, Italy, two working papers were presented (2000).
- 1998/99, study project on “Economic indicators of tourists in Abruzzo” for the regione Abruzzo.

Teaching activity

1992-1993 Supplementary course in “Descriptive statistics – Data Analysis” Statistics I.

1993-1996 Course in Economic Statistics.

1998-2005 Course of Statistics II and Economic Statistics.

2006-2010 Course of Time series analysis I - II and Economic Statistics.

2010-... Course of Forecasting models, Statistic exercises and Economic Statistics.

Main papers

1983 - Una metodologia di analisi dei consumi energetici. Analisi comparata della dinamica dei consumi di energia nei Paesi ad economia di mercato: studio morfologico- aggregativo, in *Economia delle Fonti di Energia*, Quadrimestrale dello IEFE, XXVI, n. 19, F. Angeli, Milano (in coll.).

1988 - Tecniche di previsione ARIMA per le serie dei consumi di energia: ipotesi per un bilancio previsivo, in *Economia delle Fonti di Energia – Quadrimestrale dell IEFE*, XXXI, n. 34, Franco Angeli, Milano (in coll.).

1990 - Confronto fra risultati di pacchetti su procedure ARIMA, *Atti della XXXV Riunione Scientifica della Società Italiana di Statistica*, Padova, 18-21 aprile 1990, Cedam Padova, Vol. II (in coll.).

1990 - Nota critica all’articolo di A. Baglioni su “Il fabbisogno del Tesoro”, in *Economia Pubblica*, n. 5, giugno, F. Angeli, Milano.

1995 - Stima anticipata e previsione dell’indice provvisorio della produzione industriale, *Annali di Statistica*, anno 128, serie X, vol. 17. Presentato al convegno “Modelli e metodi per l’analisi economica a breve termine”, SIS - ISTAT, Roma, dicembre 1995 (in coll.).

1996 - *Esercizi di Statistica: svolti dal manuale di Mood, Graybill, Boes, McGraw-Hill*, Milano (in coll.).

1999 - In vitro development of sheep preantral follicles, *Biology of reproduction*, 60: 594-601, March 1999, Madison, WI, USA (in coll.).

2000 - Un metodo per ridurre le informazioni di base a scopo previsivo attraverso l'analisi fattoriale e l'analisi delle serie storiche: un'applicazione all'indice della produzione industriale (in coll.), Ricerca nazionale "Modelli statistici per l'analisi delle serie temporali", working paper, n. 5, 2000, Roma.

[<http://pow2.sta.uniroma1.it/Battaglia/cofin98.html>].

2000 - Proposta operativa per la stima anticipata dei dati del commercio estero dell'Italia con gli altri paesi della UE (in coll.), Ricerca nazionale "Modelli statistici per l'analisi delle serie temporali", working paper, n. 8, 2000, Roma.

[<http://pow2.sta.uniroma1.it/Battaglia/cofin98.html>].

2002 - Tecniche di data analysis per uno studio critico di questionari (in coll.), Facoltà di Economia dell'Aquila, Dipartimento di Sistemi ed Istituzioni per l'Economia, Area matematico – statistica, Quaderno MS2.9.11, L'Aquila.

2003 - La ricostruzione dei consumi pubblici in campo educativo nell'Italia liberale, 1861-1915 (in coll.), Ricerca d'interesse nazionale "Crescita, benessere e consumo in Italia, 1861-2000", Università di Roma – Tor Vergata, Brescia, Pisa e Siena. Quaderni del Dipartimento di Economia politica, Siena, luglio, n. 388, pp. 37. [<http://www.econ-pol.unisi.it/quaderni/388.pdf>]

2003 - Forecasting with selected leading indicators, presentato al convegno di "Analisi Statistica Multivariata per le Scienze Economico-Sociali, le Scienze Naturali e la Tecnologia", SIS 2003, Napoli 9-11 giugno 2003 (in coll.)

2007 - "La ricostruzione dei consumi pubblici in campo educativo, Italia: 1861-1913", DEPFID Working Papers, n. 9, pp. 44, ISSN 1972-3628, ISSN 1972-361X, Dipartimento di Politica economica, Finanza e Sviluppo, Università degli Studi di Siena (DEPFID) (in coll.).

2008 - Growth of the Italian Financial System after Political Unification, 1861-1914: Financial Deepening and/or Statistical and Methodological Biases?, (in coll.) Rivista di Storia Economica, vol. XXIV, n. 2 agosto, ISSN 0393-3415.