CURRICULUM VITAE

of

Umberto Triacca

PERSONAL

Citizenship: Italian.
Date of birth: June 13, 1958.
Office address: Coppito, I-67100 L'Aquila,Italy.
Telephone: +39 06 4456100
E-mail: umberto.triacca@ec.univaq.it

EDUCATION

1997: Ph.D. in Applied Statistics, Department of Statistics, University of Florence, Italy.
1987: MS. in Development Economics, Centro di Specializzazione e Ricerche Economico-Agrarie per il Mezzogiorno, Portici (Napoli) Italy.
1985: Laurea magna cum laude in Economics, University of Modena, Italy.

CURRENT APPOINTMENT

Associate Professor of Econometrics at Department of Information Engineering, Computer Science and Mathematics, University of LAquila

PREVIOUS APPOINTMENTS

Researcher in Statistics at Italian National Statistical Institute (Istat) from April 1992 to September 2001

MAIN RESEARCH INTERESTS

- Time series analysis
- Econometric analysis of financial time series
- Causality in econometrics
- Cointegration

- Econometric analysis of global warming.

PUBBLICATIONS

42 Measuring persistence in time series of temperature anomalies (with A. Pasini and A. Attanasio) to be published in **Theoretical and Applied Climatology**.

41 The geometric meaning of the notion of joint unpredictability of a bivariate VAR(1) stochastic process **Econometrics**.

40 Granger Causality Analyses for Climatic Attribution (with A. Attanasio and A. Pasini) **Atmospheric and Climate Sciences** 09/2013; 3:515-522.

39 Estimate of Volatility's Common Component in ARVS Models: a Simulation Study (with F. Focker) to be published in **QASS Quantitative and Qualitative Analysis in Social Sciences**

38 Anthropogenic global warming hypothesis: testing its robustness by Granger causality analysis (with A. Atanasio and A. Pasini) **Environmetrics** Vol. 24, Issue 4, pages 260-268,(2013).

37 Testing for non-causality using the autoregressive metric, (with F. Di Iorio) **Economic Modelling** Vol. 33, July, pages 120125 (2013).

36 Estimating overnight volatility of asset returns by using the generalized dynamic factor model approach, (with F. Focker) to be published in **Decisions in Economics and Finance**.

35 Evidence of recent causal decoupling between solar radiation and global temperature, (with A. Pasini and A. Atanasio) **Environmental Research Letters** Vol. 7, No. 3, 034020, (2012).

34 Cointegration and distance between differenced processes, **Quality & Quantity**, Vol. 46, issue 6, pages 1953–1957 (2012).

33 A few remarks on the geometry of the uncentered coefficient of determination, (with A. Volodin) **Lobachevskii Journal of Mathematics**, Vol. 33, No. 3, pp. 284-292 (2012).

32 On the limit of the variation of the explanatory variable in simple linear regression model, **Economics Bulletin**, Vol. 32 No. 3 pp. 1927-1932 (2012).

31 A contribution to attribution of recent global warming by out-of-sample Granger-causality analysis, (with A. Attanasio and A. Pasini) **Atmospheric Science Letters**, 13, pp. 67-72 (2012).

30 An Alternative Solution to the Autoregressivity Paradox in Time Series Analysis, (with G. Cubadda) **Economic Modelling**, 28, pp. 1451-1454 (2011).

29 Detecting human influence on climate using neural networks based Granger causality, (with A. Atanasio) **Theoretical and Applied Climatology**, Volume 103, Issue 1-2, pp. 103-107 (2011).

28 On a Characterization of Orthogonality with respect to a Stochastic Process from a Particular Sequences of Subsets in L^2, (with A. Volodin) **Applications of Mathematics**, 4, 329335 (2010).

27 Volatility Persistence and Predictability of Squared Returns in GARCH(1,1) Models, **Central European Journal of Economic Modelling and Econometrics**, 1, (2009).

26. Dall'econometria strutturale all'econometria delle serie storiche, **Economia & Lavoro** Anno XLIII, n. 3., (2009).

25. Is a subspace containing a splitting subspace a splitting subspace? **Statistics and Probability Letters** 78, (2008).

24. Testing for equal predictability of stationary ARMA processes(with Edoardo Otranto) **Journal of Applied Statistics** 34, (2007).

23. On the variance of the error associated to the squared return as proxy of volatility **Applied Financial Economics Letters** vol.3 No.4, (2007).

22. A Hilbert space proof of equivalence of the Granger and Sims notions of causality **International Journal of Applied Mathematics & Statistics** Vol. 1, No A07, (2007).

21. Granger causality and contiguity between stochastic processes **Physics Letters A**,362,4, (2007)

20. A new proxy of the average volatility of a basket of returns: A Monte Carlo study (with Fulvia Focker) **Economics Bulletin** Vol. 3, No. 15 (2006).

19. Interpreting the concept of joint unpredictability of asset returns: a distance approach (with Fulvia Focker) **Physica A: Statistical Mechanics and its Applications**, 369,(2006).

18. Is Granger causality analysis appropriate to investigate the relationship between atmospheric concentration of carbon dioxide and global surface air temperature? **Theoretical and Applied Climatology**, Vol. 81 No.3-4, (2005).

17. A note on distance and parallelism between two ARIMA processes **Quaderni di Statistica**, Vol. 6, (2004).

16. Dimensionality problem in testing for non causality between time series. A partial solution (with Francesca Di Iorio). In **Compstat 2004. Poceedings in Computational Statistics**, 911-918, edit by Jaromir Antoch. Physica-Verlag Heidelberg.

15. Feeedback, causality and distance between ARMA models **Mathematics and Computers in Simulation**, 64, (2004).

14. Government Spending and Coalition Parties in Italy (1960-1993): A Cointegration-based Approach (with Nadia Fiorino) **Journal of Public Finance and Public Choice / Economia delle scelte pubbliche**, Vol. XXI, Nos. 2-3, (2003).

13. Measures to Evaluate the Discrepancy between Direct and Indirect Model-Based Seasonal Adjustment (with Edoardo Otranto) **Journal of Official Statistics**, 18, (2002).

12. Velocità media, lamette da barba, e statistica descrittiva **Lettera matematica PRISTEM** 46, (2002).

11. Selection of the relevant set for predictive relationship analysis **Journal of Forecasting**, 21, (2002).

10. Cointegration in VAR(1) process: characterization and testing **Statistical Papers**, 43, (2002).

9. The partial autocorrelation function of a first order non-invertible moving average process **Applied Economic Letters**, 9, (2002).

8. On the use of Granger causality to investigate the human influence on climate **Theoretical and Applied Climatology**, 69, (2001).

7. On Hsiao Non-causality **Economics Letters**, 66, (2000).

6. Cointegration and Distance between Information Sets, **Econometric Theory**, 16, (2000).

5. The Splitting Subspace of Autoregressive Process, **Rivista di Statistica Applicata** Vol. 11, n.1 (1999).

4. A Geometrical Characterization of Weakly Feeedback Fre Process **System and Control Letters** 36 (1999).

3. Social Change: Measurement and Theory (with Paolo Garonna), **International Statistical Review** 67 (1999).

2. Non Causalità in Sistemi Cointegrati: Uno Studio di Simulazione, (with Fabrizio Cipollini) in **Atti della XXXIX Riunione Scientifica della Società Italiana di Statistica**, Sorrento, Aprile 1998.

1. Non-causality: The role of the omitted variables **Economics Letters** 60 (1998).

PRESENTATIONS AT INTERNATIONAL CONFERENCES

1998 9th (EC)2 Conference, Forecasting in Econometrics (Stockholm, Sweden)

1999 54th European Meeting of the Econometric Society (Santiago de Compostela, Spain)

2000 Seasonality in Economic and Financial Variables (Faro, Portugal)

2001 12th (EC)2 Conference, Causality and Exogeneity in Econometrics (Louvain-La Neuve, Belgium)

2002 24th European Meeting of Statisticians (Praha, Czech Republic)

2003 Annual meeting of the European Public Choice Society at University of Aarhus (Aarhus, Denmark)

2003 Common Features in Maastricht (Maastricht, Nederland)

2004 Compstat 2004 (Praha, Czech Republic)

2005 First Italian Congress of Econometrics and Empirical Economics (Venezia, Italy)

2005 25th European Meeting of Statisticians (Oslo, Norway).

2006 Forecasting Financial Markets Conference (FFM) (Aix-en-Provence, France)

2006 17th (EC)2 Conference, The Econometrics of Monetary Policy and Financial Decision-Making (Rotterdam, Nederland)

2007 34th Macromodels International Conference (Warsaw, Poland)

VISITS

Visiting Fellow, Department of Economic, European University Institute, Florence, February April, 2007.

EDITORIAL POSITIONS

Associate Editor of Bulletin of Statistics and Economics (January 2009-present)

REFEREE ACTIVITIES

Referee for Labour: Review of Labour Economics and Industrial Relations, Journal of Forecasting, Science of the Total Environment, International Journal of Applied Mathematics & Statistics, Computational Statistics & Data Analysis, Economics Bulletin, Bulletin of Statistics and Economics, Economic Modelling, Statistical Methods and Applications, Environmental Modelling & Software, Climate Change.

INVICTED LECTURES

- CEMAPRE - Universidade Técnica de Lisboa, 3 December 2011, Lisbon, Portugal.
- Workshop on Recent developments in time series analysis, CRENoS and Department of Economics and Business, University di Sassari, 23-24 April 2012, Sassari, Italy.

TEACHING EXPERIENCE

Undergraduate level (University of L'Aquila) 2001-present

- Econometrics
- Financial Econometrics
- Time series

Undergraduate level (University of Sassari) 2000

- Statistics

Graduate level

- Advanced Time Series Analysis, International Doctoral Program in Economics, Scuola Superiore Sant'Anna, Pisa 2009
- Advanced Time Series Analysis, International Doctoral Program in Economics, Scuola Superiore Sant'Anna, Pisa 2010
- Summer School in Econometrics for PhD Students, CIDE (Centro Interuniversitario di Econometria), Bertinoro 2010
- Advanced Time Series Analysis, International Doctoral Program in Economics, Scuola Superiore Sant'Anna, Pisa 2011
- Advanced Time Series Analysis, International Doctoral Program in Economics, Scuola Superiore Sant'Anna, Pisa 2012

- Summer School in Econometrics for PhD Students, CIDE (Centro Interuniversitario di Econometria), Bertinoro 2012
- Advanced Time Series Analysis, International Doctoral Program in Economics, Scuola Superiore Sant'Anna, Pisa 2013