

August 2024

FRANCO PERACCHI  
CURRICULUM VITAE

CURRENT POSITIONS

Fellow, Einaudi Institute for Economics and Finance (EIEF), via Sallustiana 62, 00187 Rome, Italy,  
+39 06 4792 4690, [peracchi@uniroma2.it](mailto:peracchi@uniroma2.it), <https://www.eief.it/eief/index.php/people/faculty-az?id=174>.

Professor Emeritus, Department of Economics and Finance, Tor Vergata University of Rome, Italy.

PREVIOUS POSITIONS

Professor of Econometrics, Department of Economics and Finance, Tor Vergata University of Rome, Italy,  
1997–2022.

Director of the Masters Program in Economics and Professor of the Practice, Georgetown University, 2016–  
2020.

Professor of Econometrics, Faculty of Economics, University of Chieti-Pescara, Italy, 1994–1997.

Associate Professor, Faculty of Economics, University of Udine, Italy, 1993–1994.

Assistant Professor, Department of Economics, NYU, 1989–1994.

Assistant Professor, Department of Economics, UCLA, 1987–1989.

PAST VISITING POSITIONS

Georgetown University, 2014–2016.

Princeton University, Fall 2006, Fall 2013, Spring 2014.

NYU, Summer 1996, Summer 1999, Fall 2001, Summer 2024.

Universidad Carlos III de Madrid, 1996.

IGIER, Milan, 1994–1995.

Universitat Pompeu Fabra, Barcelona, 1994.

University of Pittsburgh at CERGE, Prague, Fall 1991.

EDUCATION

MA and PhD (Economics), Princeton University, 1987.

MSc (Econometrics and Mathematical Economics), Mark of Distinction, The London School of Economics  
and Political Science, 1983.

Laurea (Urban Planning), *Summa cum laude*, IUAV, Italy, 1977.

AWARDS AND FELLOWSHIPS

Fellow, Journal of Econometrics, 2022–.

Elected Fellow, International Association for Applied Econometrics (IAAE), 2020–.

Fellow, Georgetown Center for Econometric Practice (GCEP), 2015–2020.

Fellow, Georgetown Center for Economic Research (GCER), 2014–2020.

NATO Research Fellow, 1983, 1985.

Ely Devon Prize, London School of Economics, 1983.

## RESEARCH INTERESTS

Econometric theory and methods.  
Semiparametric and robust statistical methods.  
Labor and demographic economics.  
Health economics.  
Economics of social security and pensions.

## CURRENT RESEARCH

Distribution and quantile regression.  
Model averaging.  
Nonsampling errors in surveys.  
Long-term effects of hardship in childhood.  
Cognitive aging and retirement.

## JOURNAL ARTICLES

- “Bayesian estimation of the normal location model: A non-standard approach” (with Giuseppe De Luca and Jan Magnus). *Oxford Bulletin of Economics and Statistics*, conditionally accepted.
- “Hours worked and the US distribution of real annual earnings 1976–2019” (with Iván Fernández-Val, Aico van Vuuren, and Francis Vella). *Journal of Applied Econometrics*, 39 (2024): 659–667.
- “Are older people aware of their cognitive decline? Misperception and financial decision making” (with Fabrizio Mazzonna). *Journal of Political Economy*, 132 (2024): 1793–1829.
- “Weighted-average least squares (WALS): Confidence and prediction intervals” (with Giuseppe De Luca and Jan R. Magnus). *Computational Economics*, 61 (2023): 1637–1664.
- “Selection and the distribution of female real hourly wages in the United States” (with Iván Fernández-Val, Aico van Vuuren, and Francis Vella). *Quantitative Economics*, 14 (2023): 571–607.
- “Sampling properties of the Bayesian posterior mean with an application to WALS estimation” (with Giuseppe De Luca and Jan R. Magnus). *Journal of Econometrics*, 230 (2022): 299–317.
- “A nonlinear dynamic factor model of health and medical treatment” (with Claudio Rossetti). *Health Economics*, 31 (2022), 1046–1066.
- “Assessing alternative indicators for Covid-19 policy evaluation, with a counterfactual for Sweden” (with Chiara Latour and Giancarlo Spagnolo). *PLoS ONE*, 17 (2022): e0264769.
- “Posterior moments and quantiles for the normal location model with Laplace priors” (with Giuseppe De Luca and Jan R. Magnus). *Communications in Statistics–Theory and Methods*, 50 (2021): 4039–4059.
- “Fast leave-one-out methods for inference, model selection, and diagnostic checking” (with Federico Belotti). *Stata Journal*, 20 (2020): 785–804.
- “Comments on ‘Unobservable Selection and Coefficient Stability: Theory and Evidence’ and ‘Poorly Measured Confounders are More Useful on the Left Than on the Right’” (with Giuseppe De Luca and Jan R. Magnus). *Journal of Business & Economic Statistics*, 37 (2019): 217–222.
- “Balanced variable addition in linear models” (with Giuseppe De Luca and Jan R. Magnus). *Journal of Economic Surveys*, 32 (2018): 1183–1200.

- “Weighted-average least-squares estimation of generalized linear models” (with Giuseppe De Luca and Jan R. Magnus). *Journal of Econometrics*, 204 (2018): 1–17.
- “Introduction to the special issue in honor of Nobel Laureate Angus Deaton on health in developed and developing countries”. *Economics & Human Biology*, 25 (2017): 1–2.
- “Growing up in wartime: Evidence from the era of two world wars” (with Enkelejda Havari). *Economics & Human Biology*, 25 (2017): 9–32.
- “Unhealthy retirement?” (with Fabrizio Mazzonna). *Journal of Human Resources*, 52 (2017), 128–151.
- “Comment to: Do they agree? Bibliometric evaluation versus informed peer review in the Italian research assessment exercise” (with Graziella Bertocchi, Alfonso Gambardella, Tullio Jappelli, and Carmela A. Nappi). *Scientometrics*, 108 (2016), 349–353.
- “Ranking scientific journals via latent class models for polytomous item response data” (with Francesco Bartolucci and Valentino Dardanoni). *Journal of the Royal Statistical Society: Series A*, 178 (2015): 1025–1049.
- “Model averaging estimation of generalized linear models with imputed covariates” (with Valentino Dardanoni, Giuseppe De Luca, and Salvatore Modica). *Journal of Econometrics*, 184 (2015): 452–463.
- “Testing for time-invariant unobserved heterogeneity in generalized linear models for panel data” (with Francesco Bartolucci and Federico Belotti). *Journal of Econometrics*, 184 (2015): 111–123.
- “Bibliometric evaluation vs. informed peer review: Evidence from Italy” (with Graziella Bertocchi, Alfonso Gambardella, Tullio Jappelli, and Carmela A. Nappi). *Research Policy*, 44 (2015): 451–466.
- “Using panel data for partial identification of human immunodeficiency virus prevalence when infection status is missing not at random” (with Bruno Arpino ed Elisabetta De Cao). *Journal of the Royal Statistical Society: Series A*, 177 (2014): 587–606.
- “Price as signal of product quality: Some experimental evidence” (with Giovanni Mastrobuoni and Aleksey Tetenov). *Journal of Wine Economics*, 9 (2014): 135–152. Winner of the price for best paper presented at the Annual Conference of the American Association of Wine Economists, Bolzano, Italy, 23–24 June, 2011.
- “The heterogeneous thresholds ordered response model: Identification and inference” (with Claudio Rossetti). *Journal of the Royal Statistical Society: Series A*, 176 (2013): 703–722.
- “A generalized missing-indicator approach to regression with imputed covariates” (with Valentino Dardanoni, Giuseppe De Luca and Salvatore Modica). *Stata Journal*, 12 (2012): 575–604.
- “Estimating Engel curves under unit and item nonresponse” (with Giuseppe De Luca). *Journal of Applied Econometrics*, 27 (2012): 1076–1099.
- “Aging, cognitive abilities and retirement” (with Fabrizio Mazzonna). *European Economic Review*, 56 (2012): 691–710.
- “Asymptotically efficient estimation of the conditional expected shortfall” (with Samantha Leorato and Andrei V. Tanase). *Computational Statistics and Data Analysis*, 56 (2012): 768–784.
- “Heterogeneity in health responses and anchoring vignettes” (with Claudio Rossetti). *Empirical Economics*, 42 (2012), 513–538.
- “Regression with imputed covariates: A generalized missing indicator approach” (with Valentino Dardanoni and Salvatore Modica). *Journal of Econometrics*, 162 (2011): 362–368.
- “Early-life environment, height and BMI of young men in Italy” (with Emilia Arcaleni). *Economics & Human Biology*, 9 (2011): 251–264.
- “Estimating income poverty in the presence of missing data and measurement error” (with Cheti Nicoletti and Francesca Foliano). *Journal of Business & Economic Statistics*, 29 (2011): 61–72.

- “Subjective survival probabilities and life-tables: An empirical analysis of cohort effects” (with Valeria Perotti). *Genus*, 65 (2009): 23–57.
- “Height and the normal distribution: Evidence from Italian military data” (with Brian A’Hearn and Giovanni Vecchi). *Demography*, 46 (2009): 1–25.
- “On estimating the conditional expected shortfall” (with Andrei V. Tanase). *Applied Stochastic Models in Business and Industry*, 24 (2008): 471–493.
- “Height and economic development in Italy, 1730–1980”. *American Economic Review: Papers & Proceedings*, 98 (2008): 475–481.
- “The effects of income imputation on micro analyses: Evidence from the ECHP” (with Cheti Nicoletti). *Journal of the Royal Statistical Society: Series A*, 169 (2006): 625–646.
- “Convergence in per-capita GDP across European regions: A reappraisal” (with Valentina Meliciani). *Empirical Economics*, 31 (2006): 549–568. Reprinted in Giuseppe Arbia and Badi Baltagi (eds.), *Spatial Econometrics: Methods and Applications*. Physica-Verlag, Heidelberg, 2009: 203–222.
- “Drug compliance and health outcomes: Evidence from a panel of Italian patients” (with Vincenzo Atella, Domenico Depalo, and Claudio Rossetti). *Health Economics*, 15 (2006): 875–892.
- “Survey response and survey characteristics: Micro-level evidence from the European Community Household Panel” (with Cheti Nicoletti). *Journal of the Royal Statistical Society: Series A*, 168 (2005): 763–781.
- “The length of working lives in Europe” (with Agar Brugiavini). *Journal of the European Economic Association*, 3 (2005): 477–486.
- “Social security wealth and retirement decisions in Italy” (with Agar Brugiavini). *Labour*, 17 (2003): S79–S114.
- “Differential mortality and the design of the Italian system of public pensions” (with Graziella Caselli, Elisabetta Barbi, and Rosa Maria Lipsi). *Labour*, 17 (2003): S45–S78.
- “Pensions and retirement incentives. A tale of three countries: Italy, Spain and the USA” (with Agar Brugiavini and David A. Wise). *Giornale degli Economisti e Annali di Economia*, 61 (2002): 1–39.
- “Sample attrition and labor force dynamics: Evidence from the Spanish labor force survey” (with Sergi Jiménez-Martín). *Spanish Economic Review*, 4 (2002): 79–102.
- “The European Community Household Panel: A review”. *Empirical Economics*, 27 (2002): 63–90. Reprinted in Badi Baltagi (ed.), *Panel Data. Theory and Applications*. Physica-Verlag, Heidelberg, 2004: 209–236.
- “On estimating conditional quantiles and distribution functions”. *Computational Statistics and Data Analysis*, 38 (2002): 433–447.
- “The future of pensions in Europe” (with Michele Boldrin, Juan J. Dolado, and Juan F. Jimeno). *Economic Policy*, 29 (1999): 289–320.
- “Market organization and propagation of shocks: The furniture industry in Italy and Germany” (with Massimo Florio and Paolo Sckokai). *Small Business Economics*, 11 (1998): 169–182.
- “The conditional distribution of excess returns: An empirical analysis” (with Silverio Foresi). *Journal of the American Statistical Association*, 90 (1995): 451–466.
- “How representative are matched cross-sections? Evidence from the Current Population Survey” (with Finis Welch). *Journal of Econometrics*, 68 (1995): 153–180.
- “Trends in labor force transitions of older men and women” (with Finis Welch). *Journal of Labor Economics*, 12 (1994): 210–242.
- “Editors’ introduction: The econometrics of panels and pseudo panels” (with Carlo Carraro and Guglielmo Weber). *Journal of Econometrics*, 59 (1993): 1–4.

- “Classification and aggregation: An application to industrial classification in CPS data” (with Robert Cotterman). *Journal of Applied Econometrics*, 7 (1992): 31–51.
- “Bounded-influence estimators for the SURE model”. *Journal of Econometrics*, 48 (1991): 119–134.
- “Robust M-tests”. *Econometric Theory*, 7 (1991): 69–84.
- “Robust M-estimators” [with discussion]. *Econometric Reviews*, 9 (1990): 1–35.
- “Bounded-influence estimators for the Tobit model”. *Journal of Econometrics*, 44 (1990): 107–126.

## BOOK CHAPTERS

- “The economics of cognitive aging” (with Fabrizio Mazzonna). In Jonathan H. Hamilton (ed.), *The Oxford Research Encyclopedia of Economics and Finance*. Oxford University Press, Oxford, 2018.
- “Health status, disability insurance and incentives to exit the labor force in Italy. Evidence from SHARE” (with Agar Brugiavini). In David Wise (ed.), *Social Security Programs and Retirement Around the World: Disability Insurance Programs and Retirement*. University of Chicago Press, Chicago, 2016: 411–454.
- “Econometric methods for ordered responses: Some recent developments”. In Kaddour Hadri and William Mikhail (eds.), *Econometric Methods and Their Applications in Finance, Macro and Related Fields*. World Scientific, Singapore, 2014: 133–165.
- “Household environment and child health in Egypt” (with Mahmoud Hailat). In Kaddour Hadri and William Mikhail (eds.), *Econometric Methods and Their Applications in Finance, Macro and Related Fields*. World Scientific, Singapore, 2014: 457–488.
- “Patterns of cognitive ageing” (with Fabrizio Mazzonna). In Axel Börsch-Supan, Martina Brandt, Howard Litwin, and Guglielmo Weber (eds.), *Active Ageing and Solidarity between Generations in Europe: First Results from SHARE after the Economic Crisis*. De Gruyter, Berlin, 2013: 199–208.
- “Health status, welfare programs participation, and labor force activity in Italy” (with Agar Brugiavini). In David A. Wise (ed.) *Social Security and Retirement around the World: Historical Trends in Mortality and Health, Employment, and Disability Insurance Participation and Reforms*. University of Chicago Press, Chicago, 2012: 175–215.
- “Labour mobility and retirement” (with Agar Brugiavini, Mario Padula, and Giacomo Pasini). In Axel Börsch Supan, Martina Brandt, Karsten Hank, and Mathis Schröder (eds.), *The Individual and the Welfare State: Life Histories in Europe*. Springer-Verlag, Berlin, 2011: 125–135.
- “Youth unemployment and retirement of the elderly: The case of Italy” (with Agar Brugiavini). In Jonathan Gruber, Kevin Milligan, and David A. Wise (eds.), *Social Security Programs and Retirement around the World: The Relationship to Youth Employment*. University of Chicago Press, Chicago, 2010: 167–215.
- “Exits from the labour force” (with Agar Brugiavini and Giacomo Pasini). In Axel Börsch-Supan et al. (eds.), *Health Ageing and Retirement in Europe (2004–2007): Starting the Longitudinal Dimension*. MEA, Mannheim, 2008: 204–212.
- “Fiscal implications of pension reforms in Italy” (with Agar Brugiavini). In Jonathan Gruber and David A. Wise (eds.), *Social Security Programs and Retirement Around the World: Fiscal Implications of Reform*. University of Chicago Press, Chicago, 2007: 253–293.
- “Educational wage premia and the distribution of earnings: An international perspective”. In Eric Hanushek and Finis Welch (eds.), *Handbook of the Economics of Education*. Elsevier, Amsterdam, 2006: 189–254.
- “Survey participation in the first wave of SHARE” (with Giuseppe De Luca). In Axel Börsch-Supan and Hendrik Jürges (eds.), *The Survey of Health Ageing and Retirement in Europe: Methodology*. MEA, Mannheim, 2005: 88–104.
- “Survey response” (with Giuseppe De Luca). In Axel Börsch-Supan et al. (eds.), *Health Ageing and Retirement in Europe: First Results from the Survey of Health, Ageing and Retirement in Europe*. MEA, Mannheim, 2005: 355.

- “[Micro-modelling of retirement behavior in Spain](#)” (with Michele Boldrin and Sergi Jiménez-Martín). In Jonathan Gruber and David A. Wise (eds.), *Social Security Programs and Retirement around the World: Micro-Estimation*. University of Chicago Press, Chicago, 2004: 499–578.
- “[Micro-modelling of retirement behavior in Italy](#)” (with Agar Brugiavini). In Jonathan Gruber and David A. Wise (eds.), *Social Security Programs and Retirement around the World: Micro-Estimation*. University of Chicago Press, Chicago, 2004: 345–398.
- “Aging in Europe: A cross-country comparison” (with Cheti Nicoletti). In Onorato Castellino and Elsa Fornero (eds.), *Pension Policy Harmonization in an Integrating Europe*. Edward Elgar, Cheltenham, 2003: 23–66.
- “[Comment on Daniele Franco, ‘Italy: A never-ending pension reform’](#)”. In Martin Feldstein and Horst Siebert (eds.), *Social Security Pension Reform in Europe*, University of Chicago Press, Chicago, 2002: 251–260.
- “[Aging in Europe: What can we learn from the Europanel?](#)” (with Cheti Nicoletti). In Tito Boeri, Axel Börsch-Supan, Agar Brugiavini, Richard Disney, Arie Kapteyn, and Franco Peracchi (eds.), *Pensions: More Information, Less Ideology. Assessing the Long-Term Sustainability of European Pension Systems: Data Requirements, Analysis and Evaluations*. Kluwer, Dordrecht, 2001: 153–187.
- “Earnings inequality in international perspective”. In Finis Welch (eds.), *The Causes and Consequences of Increasing Inequality*. University of Chicago Press, Chicago, 2001: 117–152.
- “[Social Security and retirement in Spain](#)” (with Michele Boldrin and Sergi Jiménez-Martín). In Jonathan Gruber and David A. Wise (eds.), *Social Security and Retirement Around the World*. University of Chicago Press, Chicago, 1999: 305–353.
- “Selection and measurement error problems in the European Community Household Panel Survey”. In *La Misurazione delle Variabili Economiche e i suoi Riflessi sulla Modellistica Econometrica. Annali di Statistica, Serie X*, 15 (1998): 147–170.
- “La riforma pensionistica” [in Italian] (with Nicola Rossi and Alessandro Venturini). In Nicola Rossi (ed.), *Competizione e Giustizia Sociale 1994–1995. Terzo Rapporto CNEL sulla Distribuzione e Redistribuzione del Reddito in Italia*. Il Mulino, Bologna, 1996: 217–271.
- “Nonostante tutto, è una riforma” [in Italian] (with Nicola Rossi). In Francesco Giavazzi, Alessandro Penati and Guido Tabellini (eds.), *Le Nuove Frontiere della Politica Economica 1996*, Il Sole/24 Ore, Milan, 1996: 63–155. Reprinted in Francesco Giavazzi, Alessandro Penati, and Guido Tabellini (eds.), *Politica Economica in Italia. La Costituzione Fiscale*. Il Mulino, Bologna, 1998: 249–372.

## MONOGRAPHS

- Econometrics*. Wiley, Chichester, 2001.
- Sistema de Pensiones y Mercado de Trabajo en España* [in Spanish] (with Michele Boldrin and Sergi Jiménez-Martín). Fundación BBVA, Bilbao, 2001.
- Le Pensioni in Italia e in Europa* [in Italian]. Ediesse, Rome, 2000.
- Econometria* [in Italian]. McGraw-Hill, Milan, 1995.

## EDITED VOLUMES/SPECIAL ISSUES

- In Honor of Nobel Laureate Angus Deaton: Health in Developed and Developing Countries*. Special issue of *Economics and Human Biology*, 25 (2), 2017.
- Papers from the Fourth Italian Congress of Econometrics and Empirical Economics* (with Tullio Jappelli). Special issue of *Giornale degli Economisti e Annali di Economia*, 70 (2), 2011.
- Pensions: More Information, Less Ideology. Assessing the Long-Term Sustainability of European Pension Systems: Data Requirements, Analysis and Evaluations* (with Tito Boeri, Axel Börsch-Supan, Agar Brugiavini, Richard Disney, and Arie Kapteyn). Kluwer, Dordrecht, 2001.

*Reforming the Social Security System: An International Perspective* (with Emanuele Baldacci). *Istat Essays* n. 8, Rome, 2000.

*Le Previsioni della Spesa per Pensioni: Metodologie a Confronto* [in Italian] (with Emanuele Baldacci). *Annali di Statistica*, Serie X, Vol. 16, 1998.

*The Econometrics of Panels and Pseudo Panels* (with Carlo Carraro and Guglielmo Weber). *Journal of Econometrics, Annals*, 59 (1–2), 1993.

## TRANSLATIONS INTO ITALIAN

James H. Stock and Mark W. Watson, *Introduction to Econometrics*. Pearson Education Italia, 2005 (1st ed.), 2009 (2nd ed.), 2012 (3rd ed.), 2016 (updated 3rd ed.), 2020 (4th ed.).

## OTHER PUBLICATIONS

“Estimating the prevalence of the COVID-19 infection, with an application to Italy” (with Daniele Terlizzese). *Covid Economics: Vetted and Real-Time Papers*, 43 (2020), 19–41.

“Subjective survival probabilities and life tables: Evidence from Europe” (with Valeria Perotti). In Society of Actuaries (ed.), *2014 Living to 100 Symposium Monograph*, Orlando, FL.

“Bias and heterogeneity in subjective survival probabilities” (with Valeria Perotti). In Emiliano Mandrone (ed.), *Labour Economics: PLUS Empirical Studies*. Collana Temi & Ricerche, ISFOL, Rome, 2012: 213–235.

“Comments”. In Tito Boeri, Herbert Brücker, Frédéric Docquier, and Hillel Rapoport (eds.), *Brain Drain and Brain Gain: The Global Competition to Attract High-Skilled Migrants*. Oxford University Press, Oxford, 2012: 199–202.

“Il primo esercizio italiano di valutazione della ricerca: una prima valutazione” [in Italian] (with Marco Lippi). *Rivista Italiana degli Economisti*, 12 (2007): 269–278.

“Commento” [in Italian]. In Marcello Messeri (ed.), *La Previdenza Complementare in Italia*. Il Mulino, Bologna, 2006: 467–472.

“Lavoro, retribuzioni e pensioni: Un confronto tra generazioni di Italiani” [in Italian]. In *Ricerche Quantitative per la Politica Economica 1999*. Bank of Italy, Rome, 2004: 235–270.

“Alcune osservazioni su protezione dei dati personali e analisi statistica” [in Italian]. *Statistica*, 63 (2003): 693–696.

*Completezza e Qualità delle Informazioni Statistiche Utilizzabili per la Valutazione della Spesa Pensionistica* [in Italian] (with Elisabetta Barbi, Agar Brugiavini, Tiziana Tamborini, and Eliana Viviano). Commissione per la Garanzia dell’Informazione Statistica, Rapporto di Ricerca 01.01, 2001.

“El futuro de los sistemas de pensiones en la Unión Europea: una reconsideración” [in Spanish] (with Michele Boldrin, Juan J. Dolado, and Juan F. Jimeno). *Cuadernos Economicos de I.C.E.*, 65 (2000): 237–281.

“Reforma de la Seguridad Social italiana: ¿debemos cambiar de un sistema de reparto a una sistema de capitalización?” [in Spanish] (with Agar Brugiavini). *Cuadernos Economicos de I.C.E.*, 65 (2000): 171–216.

“La calidad de la EPA en la estimación de transiciones en el mercado de trabajo” [in Spanish] (with Sergi Jiménez-Martín). *Ekonomiaz–Revista Vasca de Economía*, 43 (1999): 158–187.

“La spesa per la protezione sociale nei paesi dell’Unione Europea”. *Politica Economica*, 14 (1998): 31–63.

“Discussion”. In Luigi Paganetto (ed.), *Proceedings of the International Seminar on Social Protection and Single European Market*. Aracne, Rome, 1997: 135–142.

“Trends in labor force behavior of older Americans” (with Finis Welch). *Social Security Bulletin*, 58 (1995): 133–138.

- “Pensioni: una riforma nonostante tutto” [in Italian] (with Nicola Rossi). *Il Mulino*, 4 (1995): 635–642.
- “Differenziali salariali territoriali” [in Italian]. *Lavoro e Relazioni Industriali*, 4 (1994): 104–113.
- “Labor force behavior of older men in the USA: An analysis of recent trends” (with Finis Welch). *Statistica*, 53 (1993): 407–427.
- “Bootstrap methods in econometrics”. *Ricerche Economiche*, 45 (1991): 609–622.
- “A constructive proof of the optimality of the maximum-likelihood estimator”. *Ricerche Economiche*, 44 (1990): 437–442.
- “Semi-parametric and robust estimators: An overview”. *Ricerche Economiche*, 42 (1988): 489–506.
- “Testing non-nested hypotheses”. *Ricerche Economiche*, 42 (1988): 68–78.
- “Robust M-estimators of regression”. *Giornale degli Economisti e Annali di Economia*, 46 (1987): 533–545.

## RECENT WORKING PAPERS

- “Soil consumption and organized crime: The case of the Italian region of Apulia” (with Cinzia Di Novi and Alessandro Flamini). EIEF Working Paper 23/14, December 2023.
- “Asymptotic properties of the weighted-average least squares (WALS) estimator” (with Giuseppe De Luca and Jan R. Magnus). EIEF Working Paper 22/03, March 2022.
- “A note of caution in interpreting cross-country correlations of COVID-19 vaccination and infection rates” (with Francesco Bartolucci and Daniele Terlizzese). EIEF Working Paper 21/18, December 2021.
- “Trends in the U.S. gender wage gap: 1977–2019” (with Vidhi Gandotra, Andrew Komendantov, Andrea Medici, and Karan Patel). Mimeo, March 2021.
- “Social security and retirement around the world: Lessons from a long-term collaboration” (with Courtney Coile, David Wise, et al.). NBER RDRC Center Paper NB19-14, June 2020.

## PROFESSIONAL ACTIVITIES

- Memberships:** American Economic Association; Econometric Society; European Economic Association; Italian Econometric Association (President Elect 2012, President 2013, Past President 2014); Italian Statistical Society.
- Editorial or scientific boards (last 5 years):** *LABOUR: Review of Labour Economics and Industrial Relations* (Editor, 2005–); *Cuadernos Economicos de ICE* (1997–).
- Referee for (last 5 years):** *Ageing & Society*; *American Economic Review*; Cambridge University Press; *Cambridge Elements of Public Economics*; *Demography*; *Econometric Reviews*; *Economic Journal*; *Economica*; *Economics & Human Biology*; *Empirical Economics*; *European Economic Review*; French National Research Agency; *Health Economics*; Independent Research Fund Denmark; *Journal of Applied Econometrics*; *Journal of Applied Statistics*; *Journal of Econometrics*; *Journal of Economic Surveys*; *Journal of Health Economics*; *Journal of Political Economy*; *Journal of Population Economics*; *Journal of Social Research Methodology*; *Journal of Statistical Software*; *Journal of the American Statistical Association*; *Journal of the Economics of Ageing*; *Journal of the European Economic Association*; *Journal of the Royal Statistical Society: Series A*; *Labour Economics*; LUISS; MIUR-PRIN; *Oxford Bulletin of Economics and Statistics*; *Research on Aging*; *SAGE Open*; *Social Science & Medicine*; *Social Science Research*; *Statistical Methods in Medical Research*; *Statistical Modelling*; Swiss National Science Foundation; VQR 2015–2019, Wiley.
- Invited lectures/seminars (last 5 years):** Kindai University, Sapienza University of Rome, Visitinps, EIEF, Tor Vergata University of Rome, IRCrES–CNR, Johns Hopkins Bloomberg School of Public Health, FED–GFLEC Financial Literacy Seminar Series.



Presentations at conferences/workshops (last 5 years): IWEEE 2022 (virtual, January 2022); International Association for Applied Econometrics (IAAE) Annual Conference 2021 (virtual, June 2021); Society of Labor Economists (SOLE) Annual Meeting 2021 (virtual, May 2021); Econometric Society World Congress 2020 [Session Chair]; 2019 ASSA Meeting; 2018 NBER Summer Institute.

## OTHER ACTIVITIES

Member of the Governing Council of the Innocenzo Gasparini Institute for Economic Research (IGIER), Bocconi University, 2016–2018.

Coordinator of the Panel of Experts for the Sub-area “Statistics and Applied Mathematics”, Evaluation of the Research Quality (VQR), Italian National Agency for the Evaluation of Universities and Research Institutes (ANVUR), 2011–2013.

Regional Consultant of the Econometric Society for the European Winter Meeting, 2009–2013.

Director of the Master in Economics (MEI), Tor Vergata University of Rome, 2007–2013.

Dean of the Graduate School, Tor Vergata University of Rome, 2005–2008.

President of Panel 13–Economics and Statistics, Committee for the Evaluation of Research (CIVR), Italian Ministry of University (MIUR), 2005–2006.

Director of the PhD program in Economics and Finance (formerly Econometrics and Empirical Economics), Tor Vergata University of Rome, 2002–2013.

Member of the Social Protection Committee, European Commission, 2001–2002.

Member of the Executive Board of CIdE–Centro Interuniversitario di Econometria, 2000–.