

## Europass Curriculum Vitae



### Personal information

Surname(s) / First name(s)

Address(es)

Telephone(s)

Fax(es)

Email(s)

Nationality(-ies)

Date of birth

**Lupi, Claudio**

✉ University of Molise  
Department of Economics.  
Via F. De Sanctis, I-86100 Campobasso (Italy)  
[http://works.bepress.com/claudio\\_lupi/](http://works.bepress.com/claudio_lupi/)  
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Italian

June 17th, 1962



### Working experience

Dates

Occupation or position held

Name and address of employer

Main responsibilities

#### **December 17, 2012 – present**

Professor of Business and Economic Statistics

University of Molise, Department of Economics. Via De Sanctis, I-86100 Campobasso (Italy)

Head of Department, May 1st, 2015 – present

Member of the Academic Senate, May 1st, 2015 – present

Member of the University Committee for Quality Assurance (*Presidio della Qualità di Ateneo*), January 2013 – May 2015.

Rector's Delegate for Scientific Research in the Social Sciences and Humanities, January 2011 – May 2013.

Local Research Unit Coordinator – PRIN (Project of Relevant National Interest) "Costi della mancanza di prevenzione in Italia. Un programma di ricerca finalizzato alla sicurezza della popolazione e alla corretta distribuzione delle risorse", June 2014 – February 2016.

#### **November 1st, 2002 – December 16, 2012**

Associate Professor of Business and Economic Statistics

University of Molise.

Rector's Delegate for Scientific Research in the Social Sciences and Humanities (January 2011 – May 2013).

OECD-AHELO (Assessment of Higher Education Learning Outcomes) project institutional coordinator (January 2011 – March 2012).

Faculty of Economics Delegate for International Relations (December 2009 – April 2012).

Chairman of the Bachelor course "Statistica e informatica per le aziende" (Statistics and computer studies, September 2003 – October 2010).

Dates

**February 2001 – November 2002**

|                              |                                                                                                                                                                         |
|------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Occupation or position held  | Research Director                                                                                                                                                       |
| Name and address of employer | ISAE – Institute for Studies and Economic Analyses<br>Piazza dell'Indipendenza, 4. I-00185 Rome (Italy).                                                                |
| Main responsibilities        | Head of the research unit “Econometric models”.<br>Member of the Italian delegation at OECD “Short-Term Economic Prospects” (STEP) working group.                       |
| Dates                        | <b>January 1999 – February 2001</b>                                                                                                                                     |
| Occupation or position held  | Senior Researcher                                                                                                                                                       |
| Name and address of employer | ISAE – Institute for Studies and Economic Analyses, Rome (Italy).                                                                                                       |
| Main responsibilities        | Coordinator of the project “Annual and quarterly econometric models”.<br>Member of the Italian delegation at OECD “Short-Term Economic Prospects” (STEP) working group. |
| Dates                        | <b>September 1996 – January 1999</b>                                                                                                                                    |
| Occupation or position held  | Senior Researcher                                                                                                                                                       |
| Name and address of employer | ISPE – Institute for Studies and Economic Planning, Rome (Italy).                                                                                                       |
| Main responsibilities        | Head of the research unit “Tariffs and prices”.                                                                                                                         |
| Dates                        | <b>December 1994 – September 1996</b>                                                                                                                                   |
| Occupation or position held  | Senior Researcher                                                                                                                                                       |
| Name and address of employer | ISTAT – National Institute of Statistics, Department of National Accounts and Economic Analysis, Rome (Italy).                                                          |
| Main responsibilities        | Head of the unit “Intersectoral flows” (National Accounts I/O analysis).<br>Coordinator for the Quarterly National Accounts.                                            |
| Dates                        | <b>February 1988 – December 1994</b>                                                                                                                                    |
| Occupation or position held  | Researcher                                                                                                                                                              |
| Name and address of employer | ISTAT – National Institute of Statistics, Department of National Accounts and Economic Analysis, Rome (Italy).                                                          |
| Main responsibilities        | Coordinator of the research unit “Economic research”.<br>Member of the National Commission for Capital Stock Estimation.                                                |

## Education

|                                          |                                                                                                                                |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|
| Dates                                    | <b>1996</b>                                                                                                                    |
| Title of qualification awarded           | Doctorate of Philosophy (D.Phil.) in Economics. <sup>1</sup>                                                                   |
| Principal subjects                       | Thesis title: Models of Nonstationary Economic Time Series (Supervisor: Professor Sir David F. Hendry)                         |
| Name of organisation providing education | University of Oxford (UK).                                                                                                     |
| Dates                                    | <b>1993</b>                                                                                                                    |
| Title of qualification awarded           | Dottorato di Ricerca (Ph.D.) in Economics.                                                                                     |
| Principal subjects                       | Thesis title: Aspetti econometrici dell'analisi delle fluttuazioni economiche (Econometric issues in business cycle analysis). |
| Name of organisation providing education | University of Naples, “Federico II”.                                                                                           |
| Dates                                    | <b>1987</b>                                                                                                                    |
| Title of qualification awarded           | Laurea in Economia e Commercio (cum laude).                                                                                    |
| Principal subjects                       | Economics                                                                                                                      |
| Name of organisation providing education | University of Rome, “La Sapienza”.                                                                                             |

<sup>1</sup>“D.Phil.” is the Oxonian abbreviation for “Ph.D.”.

## Courses taught

|                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
|--------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Undergraduate                              | Economic time series and forecasting (Univ. of Molise).<br>Statistical methods for economic analyses (Univ. of Molise).<br>Business and economic statistics (Univ. of Molise).<br>Statistical models for marketing research (Univ. of Molise).<br>Statistics (Univ. of Molise; Univ. LUMSA, Rome).                                                                                                                                                                                                                               |
| Postgraduate (PhD programmes)              | Maximum likelihood methods (Univ. of Molise).<br>Univariate time series (Univ. Tor Vergata, Rome).<br>Economic forecasting (Univ. Tor Vergata, Rome).<br>Nonstationary economic time series (Univ. Tor Vergata, Rome).                                                                                                                                                                                                                                                                                                           |
| Master programmes and professional courses | Macroeconomic forecasting (Scuola Superiore dell'Economia e delle Finanze "E. Vanoni" at Ministry of Economics, Rome).<br>Fiscal forecasting (Scuola Superiore dell'Economia e delle Finanze "E. Vanoni" at Ministry of Economics, Rome).<br>Economic statistics (Formez and Univ. of Molise; Univ. Luiss, Rome).<br>Interpreting the statistics (Scuola Superiore di Giornalismo "M. Baldini" at Univ. Luiss, Rome).<br>Advanced Time Series Methods (EUROSTAT, Training of European Statisticians – TES – course TEC-C-02B-E). |

## Main research interests

|                                               |                                                                                              |
|-----------------------------------------------|----------------------------------------------------------------------------------------------|
| Economic time series analysis and forecasting | Unit roots and cointegration; Forecasting; Business cycle analysis and indicators.           |
| Nonstationary panel data                      | Panel unit roots; Multiple testing in panels of economic time series.                        |
| Regional issues                               | Regional economic disparities and convergence; Localization.                                 |
| Quarterly National Accounts estimation        | Methods of estimation for official statistics; Consequences on models of economic behaviour. |
| Applied labour economics                      | Unemployment; Wages; Wage expectations.                                                      |
| Risk analysis                                 | Dependence and risk measures; Systemic risk.                                                 |

## Refereeing activity

|                              |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
|------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Academic journals            | African Journal of Business Management; British Journal of Mathematics & Computer Science; Bulletin of Economic Research; Documenti di Lavoro ISAE; Econometrics; Economia Politica – Journal of Analytical and Institutional Economics; Economic Modelling; Economic Notes; <i>Economics</i> ; Economics Bulletin; Empirical Economics; Energy Efficiency; European Planning Studies; International Journal of Forecasting; International Review of Applied Economics; Journal of International Financial Markets, Institutions & Money; Journal of the Italian Statistical Society; Labour; Labour Economics; Lavoro e Relazioni Industriali; Oxford Bulletin of Economics & Statistics; Oxford Economic Papers; Papers in Regional Science; QA–Rivista dell'Associazione Rossi-Doria; Quantitative Finance; Research in Economics; Rivista di Politica Economica; Rivista di Statistica Ufficiale; Rivista Italiana degli Economisti; Rivista Italiana di Economia Demografia e Statistica; Scienze Regionali – Italian Journal of Regional Science; Statistical Methods & Applications. |
| Book series                  | Studies in Theoretical and Applied Statistics (Springer).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |
| Grants, prizes, and projects | LUISS–Guido Carli University: University project (2016).<br>Padua University: University project (2013).<br>Oesterreichische Nationalbank Anniversary Fund (2012).<br>US National Science Foundation (2010).                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |

Scientific committees

Rita Levi Montalcini Programme for young researchers (2010).  
Italian Statistical Society 2007–2008 prize for the best Ph.D. thesis in Applied Statistics.  
PRIN (Progetti di Rilevante Interesse Nazionale), Italian Ministry of Education (2002).  
45th Scientific Meeting of the Italian Statistical Society (University of Padua, June 16 – 18, 2010).  
First IFO-INSEE-ISAE Macroeconomic Forecasting Conference (Rome, March 27, 2009).  
ISAE Workshop on Econometric Models for Economic Forecasting (Rome, February 1st, 2001).

## Research groups and networks

CFE Computational and Financial Econometrics (CFE) Network (since January 2014).  
CNR CNR (National Research Council) project “Analisi statistica dei sistemi dinamici complessi” (Statistical analysis of complex dynamic systems, 1994).  
EDAM European Grundtvig Project “EDAM” (EDucation Against Marginalization). Project Scientific Coordinator: Prof. Mien Segers, University of Maastricht (2009–2011). The “EDAM” project has received the 2011 International Prize “Adult education with an international dimension”.  
ESF European Science Foundation network “Econometric Methods for the Modelling of Nonstationary Data, Policy Analysis, and Forecasting” (2002–2004).  
PRIN PRIN research group (Progetti di Rilevante Interesse Nazionale, financed by the Italian Ministry of Education) “Costi della mancanza di prevenzione in Italia. Un programma di ricerca finalizzato alla sicurezza della popolazione e alla corretta distribuzione delle risorse” (Costs deriving from the lack of prevention in Italy. A research program for the safety of the population and the correct resources distribution, 2013–2015).  
PRIN research group (Progetti di Rilevante Interesse Nazionale, financed by the Italian Ministry of Education) “Metodi e modelli statistici per la previsione di serie temporali non stazionarie e non lineari. Aspetti teorici e applicazioni” (Statistical methods and models for forecasting nonstationary and nonlinear time series, 2003–2005).

## Scientific consultancies

PromuovItalia Statistics Expert for the Report on “Esercizio valutativo n. 9 — Complementarietà degli strumenti di incentivazione per l’innovazione e la competitività delle imprese nelle regioni convergenza”, Ministry of Economic Development (2013–2014).  
European Commission Directorate-General for Agriculture and Rural Development: Evaluation of the structural effects of direct support (2011–2012).  
ANAS Socio-economic analysis and local growth scenarios (2009).  
ISAE Scientific consultant for quantitative analysis and short-term forecasting (2003–2008).  
Molise Region Member of the Scientific Committee of the Regional Statistical System (Giunta Regionale della Regione Molise, deliberazione n. 336 del 28/7/2014).  
Economic and social implications of new media in Molise (2007–2008).  
Campobasso Municipality Statistical analysis of road accidents (2005).  
Britain in Europe Economic Council of Britain in Europe (2002–2005).

|                                                                                    |                                                                                                                                                                                                                                      |
|------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Commissione per la Garanzia dell'Informazione Statistica                           | Governmental Commission “Attuazione del SEC95: stato delle iniziative, programmi, prevedibili sviluppi e suggerimenti”, Presidenza del Consiglio dei Ministri, Commissione per la Garanzia dell'Informazione Statistica (1999–2001). |
| Italian State Railways                                                             | Forecasting model for freight transport (2000).                                                                                                                                                                                      |
| EUROSTAT                                                                           | EUROSTAT-ISTAT expert at the Romanian National Commission for Statistics, Bucharest, for the estimation of Quarterly National Accounts (1996).                                                                                       |
| <b>Papers presented at main international conferences and seminars<sup>2</sup></b> |                                                                                                                                                                                                                                      |
| American Statistical Association                                                   | Joint Statistical Meetings, Business and Economics Statistics Section, Washington DC, 2009. <sup>‡</sup>                                                                                                                             |
| Bank of Italy                                                                      | International conference “Cyclical Indicators for the European Economies”, Rome, 1999.*                                                                                                                                              |
| Cambridge University                                                               | Conference in Honour of Professor Hashem Pesaran, Cambridge, 2011. <sup>‡</sup>                                                                                                                                                      |
| CEPR                                                                               | Center for Economic Policy Research Conference on “Unemployment Persistence and the Long Run: Re-evaluating the Natural Rate”, Vigo, 1997.*                                                                                          |
|                                                                                    | Conference on “Rethinking the Welfare Society: Designing Policy Reforms and Incentive Mechanisms”, La Coruña, 1998.*                                                                                                                 |
| CESifo                                                                             | Area Conference on Employment and Social Protection, Munich, 2001. <sup>‡</sup>                                                                                                                                                      |
| CFE                                                                                | 5th International conference on Computational and Financial Econometrics (CFE'11), London, 2011.                                                                                                                                     |
|                                                                                    | 7th International conference on Computational and Financial Econometrics (CFE'13), London, 2013.                                                                                                                                     |
|                                                                                    | 8th International conference on Computational and Financial Econometrics (CFE'14), Pisa, 2014. <sup>‡</sup>                                                                                                                          |
| EALE                                                                               | European Association of Labour Economists Annual Conference, Blankenberge, 1998. <sup>‡</sup>                                                                                                                                        |
|                                                                                    | Annual Conference, Jyväskylä, 2001. <sup>‡</sup>                                                                                                                                                                                     |
|                                                                                    | Annual Conference, Paris, 2002. <sup>‡</sup>                                                                                                                                                                                         |
| EALE-SOLE                                                                          | European Association of Labour Economists – Society of Labor Economists Joint World Conference of Labour Economists, Milan, 2000.                                                                                                    |
| ECM                                                                                | 6th European Congress of Mathematics. Satellite Conference on “Copulae in Mathematical and Quantitative Finance”, Kraków, 2012.                                                                                                      |
| Econometric Society                                                                | European Meeting, Munich, 1989.                                                                                                                                                                                                      |
|                                                                                    | European Meeting, Uppsala, 1993.                                                                                                                                                                                                     |
|                                                                                    | 7th World Congress, Tokyo, 1995.                                                                                                                                                                                                     |
|                                                                                    | European Meeting, Istanbul, 1996.                                                                                                                                                                                                    |
|                                                                                    | European Meeting, Toulouse, 1997.                                                                                                                                                                                                    |
|                                                                                    | European Meeting, Berlin, 1998.                                                                                                                                                                                                      |
| EURO                                                                               | Euro 2015 — 27th European Conference on Operational Research, Glasgow, 2015. <sup>‡</sup>                                                                                                                                            |
| Georgetown University                                                              | Conference on “The Impact of Increased Economic Integration on Italy and the Rest of Europe”, Washington D.C., 1999.*                                                                                                                |
| IAAE                                                                               | International Association for Applied Econometrics Annual Conference, London, 2014. <sup>‡</sup>                                                                                                                                     |
| ISAE                                                                               | Workshop on Econometric Models for Economic Forecasting, Rome, 2001.*                                                                                                                                                                |
| ICEEE                                                                              | Italian Congress of Econometrics and Empirical Economics, Ancona, 2009.                                                                                                                                                              |
| INSEE–EUROSTAT                                                                     | Workshop on Quarterly National Accounts, Paris, 1994.                                                                                                                                                                                |
| Institute for Advanced Studies                                                     | Economics Seminars, Vienna, 2008.*                                                                                                                                                                                                   |

<sup>2</sup>“\*” denotes an invited paper; “‡” indicates that the paper has been presented by a co-author.

International Association for Applied  
Econometrics  
International Institute of Forecasters  
MAF 2016  
  
Oxford University  
Royal Economic Society  
Università Cattolica del Sacro Cuore  
  
Università Milano-Bicocca

## Selected publications

Refereed journals (in English)

IAAE 2014 Annual Conference, London, 2014.<sup>‡</sup>

ISF International Symposium on Forecasting, Dublin, 2002.<sup>‡</sup>

MAF 2016 – Mathematical and Statistical Methods for Actuarial Sciences and Finance (Paris, March 30 – April 1, 2016).<sup>‡</sup>

Conference in Honour of Professor David F. Hendry, Oxford, 2007.

Annual Conference, York, 1993.

International Conference on “Quality of Education and Labour Market Outcomes”, Milan, 2001.\*

International Conference on “Dependence and Risk Measures”, Milan, 2015.

**Ausloos, M., Cerqueti, R., Lupi, C. (2017).** Long-range properties and data validity for hydrogeological time series: the case of the Paglia river, *Physica A: Statistical Mechanics and its Applications*, 470, 39–50

**Cerqueti, R., Lupi, C. (2016b).** Risk measures on networks and expected utility, *Reliability Engineering and System Safety*, 155, 1–8

**Cerqueti, R., Lupi, C. (2016a).** Non exchangeable copulas and multivariate total positivity, *Information Sciences*, 360, 163–169

**Costantini, M., Lupi, C. (2016).** Identifying stationary series in panels: A Monte Carlo evaluation of sequential panel selection methods, *Economics Letters*, 138 (1), 9–14

**Schimmenti, E., Galati, A., Borsellino, V., Ievoli, C., Lupi, C., Tinervia, S. (2013).** Behaviour of consumers of conventional and organic flowers and ornamental plants in Italy, *Horticultural Science*, 40 (4), 162–171

**Trematerra, P., Lupi, C., Athanassiou, C. (2013).** Does natal habitat preference modulate cereal kernel preferences in the rice weevil?, *Arthropod-Plant Interactions*, 7 (3), 287–297

**Costantini, M., Lupi, C. (2013).** A simple panel-CADF test for unit roots, *Oxford Bulletin of Economics & Statistics*, 75 (2), 276–296

**Antonietti, R., Cainelli, G., Lupi, C. (2013).** Vertical disintegration and spatial co-localization: The case of Kibs in the metropolitan region of Milan, *Economics Letters*, 118 (2), 360–363

**Cerqueti, R., Costantini, M., Lupi, C. (2009).** A characterization of the Dickey-Fuller distribution with some extensions to the multivariate case, in *JSM Proceedings, Business and Economic Statistics Section*, 4570–4576, American Statistical Association, Alexandria, VA, ISBN-13: 978-1223000848

**Lupi, C. (2009).** Unit root CADF testing with R, *Journal of Statistical Software*, 32 (2), 1–19

**Lupi, C., Ordine, P. (2009).** Family income and students' mobility, *Giornale degli Economisti e Annali di Economia*, 68 (1), 1–23

**Costantini, M., Lupi, C. (2007).** An analysis of inflation and interest rates: New panel unit root results in the presence of structural breaks, *Economics Letters*, 95 (3), 408–414

**Costantini, M., Lupi, C. (2006).** Divergence and long-run equilibria in Italian regional unemployment, *Applied Economics Letters*, 13 (14), 899–904

**Costantini, M., Lupi, C. (2005).** Stochastic convergence among European economies, *Economics Bulletin*, 3 (38), 1–17

**Lupi, C. (2005).** Are credit constraints in Italy really more binding in the south?, *Economics Bulletin*, 3 (35), 1–6

**De Paola, M., Lupi, C., Ordine, P. (2005).** Wage expectations in northern and southern Italian regions: An interpretation based on psychological and social factors, *International Review of Applied Economics*, 19 (3), 343–358



Refereed journals (in Italian)

**Brunello, G., Lupi, C., Ordine, P. (2005).** Labor taxes in local labor markets: Evidence from Italian regions, *Giornale degli Economisti e Annali di Economia*, 64 (1), 29–54

**Bruno, G., Lupi, C. (2004).** Forecasting industrial production and the early detection of turning points, *Empirical Economics*, 29 (3), 647–671

**Kostoris Padoa Schioppa, F., Lupi, C. (2002).** Family income and wealth, youth unemployment and active labour market policies, *International Review of Applied Economics*, 16 (4), 407–416

**Lupi, C., Ordine, P. (2002).** Unemployment scarring in high unemployment regions, *Economics Bulletin*, 10 (2), 1–8

**Lupi, C., Ordine, P. (2001).** Testing for asymmetry in economic time series using bootstrap methods, *Economics Bulletin*, 3 (8), 1–12

**Brunello, G., Lupi, C., Ordine, P. (2001).** Widening differences in Italian regional unemployment, *Labour Economics*, 8 (1), 103–129

**Brunello, G., Lupi, C., Ordine, P. (2000b).** Regional disparities and the Italian NAIRU, *Oxford Economic Papers*, 52 (1), 146–177

**Cainelli, G., Lupi, C. (1999b).** The choice of the aggregation level in the estimation of quarterly national accounts, *Review of Income and Wealth*, 45 (4), 483–492

**Lupi, C. (1996).** A Monte Carlo analysis of two spectral tests of the martingale hypothesis, *Journal of the Italian Statistical Society*, 5 (3), 335–360

**Lupi, C., Ordine, P. (1993).** Testing for independence of wage drift and minimum contractual wage: An empirical investigation using Italian aggregate time series, *Labour*, 7 (3), 161–173

**Lupi, C. (1989).** Direct tests of the rational expectations hypothesis: A study of Italian entrepreneurs' inflationary expectations (1980-1988), *Economic Notes*, 19 (3), 395–411

**Brunello, G., Lupi, C., Ordine, P. (2000a).** Effetti differenziati della politica fiscale nei mercati del lavoro locali, *Rivista di Politica Economica*, 90 (10-11), 257–271

**Cainelli, G., Lupi, C. (1999a).** Aggregazione contemporanea e specificazione econometrica nella stima trimestrale dei conti economici nazionali, *Statistica*, 49 (2), 239–267

**Lupi, C., Ordine, P. (1998).** Un'analisi della struttura dei differenziali salariali in Italia, *Lavoro e Relazioni Industriali*, 4 (2), 69–108

Book chapters

**Cainelli, G., Lupi, C. (2011).** Does spatial proximity matter? Micro-evidence from Italy, in N. De Liso, R. Leoncini (eds.), *Internationalization, Technological Change and the Theory of the Firm*, Routledge Studies in Global Competition, chap. 7, 163–186, Routledge, London

**Lupi, C. (2010).** Investimenti e performance aziendali: un'analisi “complessiva” attraverso un approccio Bayesiano, in C. Ievoli, M. Rubertucci, A. Scardera (eds.), *L'impatto del sostegno pubblico agli investimenti in agricoltura: un'analisi del caso molisano*, Analisi Regionali, chap. 6, 91–110, Istituto Nazionale di Economia Agraria, Roma

**Lupi, C., Peracchi, F. (2003).** The limits of statistical information: How important are GDP revisions in Italy?, in F. Kostoris Padoa Schioppa (ed.), *Monitoring Italy*, chap. 2, 67–121, Isae, Roma

**Bruno, G., Cubadda, G., Giovannini, E., Lupi, C. (2003).** The flash estimate of the Italian gross domestic product, in R. Barcellan, G. Mazzi (eds.), *Proceedings of the Workshop on Quarterly National Accounts*, 225–235, Eurostat, Luxembourg

**Lupi, C., Parigi, G. (2003).** Temporal disaggregation of economic time series: Some econometric issues, in R. Barcellan, G. Mazzi (eds.), *Proceedings of the Workshop on Quarterly National Accounts*, 111–140, Eurostat, Luxembourg

## Recent unpublished papers

**Lupi, C., Ordine, P. (2000).** Differenziali retributivi regionali e disoccupazione, in P. Saraceno, C. Vignocchi (eds.), *Rapporto sulle retribuzioni e il costo del lavoro*, 304–343, Consiglio Nazionale dell'Economia e del Lavoro, Roma

**Lupi, C., Ordine, P. (1995).** Un'analisi non parametrica di occupazione e salari, in A. Amendola (ed.), *Disoccupazione: Analisi macroeconomica e mercato del lavoro*, 257–284, Edizioni Scientifiche Italiane, Napoli

**Cerqueti, R., Lupi, C. (2015b).** A network approach for risk theory and portfolio selection, mimeo, University of Molise, paper presented at MAF 2016 – Mathematical and Statistical Methods for Actuarial Sciences and Finance (Paris, March 30 – April 1, 2016)

**Lupi, C., Giaccio, V., Giannelli, A., Mastronardi, L. (2015).** Exploring the features of agritourism and its contribution to rural development in Italy, *Land Use Policy*, submitted

**Cerqueti, R., Lupi, C. (2015a).** Consistent risk acceptance criteria through networks, Economics & Statistics Discussion Paper 076/15, University of Molise, URL <http://econpapers.repec.org/paper/molecsdps/esdp15076.htm>

**Costantini, M., Lupi, C. (2014).** Identifying I(0) series in macro-panels: Are sequential panel selection methods useful?, Economics & Statistics Discussion Paper 073/14, University of Molise, paper presented at the 7th International Conference on Computational and Financial Econometrics, London, Dec. 2013 and at the IAAE 2014 Annual Conference, London, Jun. 2014, URL <http://econpapers.repec.org/paper/molecsdps/esdp14073.htm>

**Cerqueti, R., Costantini, M., Lupi, C. (2012).** A copula-based analysis of false discovery rate control under dependence assumptions, Economics & Statistics Discussion Papers 065/12, University of Molise, URL <http://econpapers.repec.org/paper/molecsdps/esdp12065.htm>

**Lupi, C. (2011).** Panel-CADF testing with R: Panel unit root tests made easy, Economics and Statistics Discussion Paper 63/11, University of Molise, URL <http://econpapers.repec.org/paper/molecsdps/esdp11063.htm>

**Cerqueti, R., Costantini, M., Lupi, C. (2011).** FDR control in the presence of an unknown correlation structure, Economics & Statistics Discussion Paper 059/11, University of Molise, URL <http://econpapers.repec.org/paper/molecsdps/esdp11059.htm>

**Lupi, C., de Greef, M., Segers, M., Verté, D. (2011).** Does adult education make a difference? The results of a survey in eight European countries, Tech. rep., Grundtvig project EDucation Against Marginalisation (EDAM), URL [http://www.socialinclusion.eu/index.php?option=com\\_docman&Itemid=211](http://www.socialinclusion.eu/index.php?option=com_docman&Itemid=211)

## Software (R packages)

|            |                                                                                                                                                                                                                                                                                                |
|------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| CADFtest   | Hansen's (1995) Covariate Augmented Dickey-Fuller Test for Unit Roots. The package can be downloaded from the Comprehensive R Archive Network (CRAN) at <a href="http://cran.r-project.org/web/packages/CADFtest/index.html">http://cran.r-project.org/web/packages/CADFtest/index.html</a>    |
| punitroots | Tests for unit roots in panels of (economic) time series, with and without cross-sectional dependence (in cooperation with Christian Kleiber). The package is available at <a href="https://r-forge.r-project.org/projects/punitroots/">https://r-forge.r-project.org/projects/punitroots/</a> |



## RePEc (Research Papers in Economics) rankings of top economists

Italy  
Europe

top 16%.  
top 18%.

## Spoken languages

Mother tongue(s)  
*Self-assessment*  
*European level*<sup>(\*)</sup>

### Italian

| Understanding |                 |         |                 | Speaking           |                 |                   |                 | Writing |                 |
|---------------|-----------------|---------|-----------------|--------------------|-----------------|-------------------|-----------------|---------|-----------------|
| Listening     |                 | Reading |                 | Spoken interaction |                 | Spoken production |                 |         |                 |
| C1            | Proficient user | C2      | Proficient user | C1                 | Proficient user | C2                | Proficient user | C2      | Proficient user |

<sup>(\*)</sup> Common European Framework of Reference (CEF) level

### English

Last updated

February 27, 2017