Marco R. Barassi
Curriculum Vitae

Formale attribuzione di incarichi di insegnamento presso qualificati atenei e istituti di ricerca in Italia e all'estero:

Dipartimento di Economia, Università di Foggia.

Professore a contratto di Econometria, per il Corso di Laurea in Banca, Finanza e Mercati - Dipartimento di Economia, per l'a.a. 2019/2020, 2020/2021

Dipartimento di Economia, Birmingham Business School, University of Birmingham.

Professore Associato di Econometria (a tempo indeterminato, da Settembre 2018 ad oggi). Insegnamento moduli:

- Econometria Avanzata (3° Anno Corsi di laurea in Economia, Economia Matematica e Statistica)

- Econometria Finanziaria (Master in Economia Finanziaria).

Dipartimento di Economia, Birmingham Business School, University of Birmingham.

Professore Assistente di Econometria a tempo indeterminato (da Settembre 2001 ad Agosto 2018). Insegnamento moduli:

- Econometria Teorica Avanzata (3° Anno Corsi di laurea in Economia, Economia Matematica e Statistica),

- Econometria con Applicationi Finanziarie (Master in Finanza Matematica, Economia Finanziaria e Economia Monetaria, Banca and Finanza),

- Statistica Matematica per Economisti (2° Anno Corsi di laurea in Economia, Economia Matematica e Statistica)

- Economia Applicata e Statistica (1° Anno Corsi di laurea in Economia, Economia Matematica e Statistica)

South-Western University of Finance and Economics, Chengdu, China

Visiting Professor di Econometria, Insegnamento dell' Econometria (3° Anno Corsi di laurea in Economia, Economia e Finanza). Mese di Marzo degli anni 2011, 2012, 2013

Dipartimento di Economia e Finanza, Brunel University, London, United Kingdom

Docente incaricato di Matematica, Statistica ed Econometria, Master in Economia e Finanza, mese di Settembre degli anni 2008, 2009, 2010 e 2011

School of Economics, Mathematics and Statistics, Birkbeck College, University of London, Regno Unito

Docente incaricato di Statistica e Finanza applicate per il Post-Graduate Diploma in Finanza, Anno accademico 2002-2003.

Centre for Monetary and Financial Economics, South Bank University, Londra, Regno Unito

Ricercatore in Econometria. Lavoro di ricerca volta allo sviluppo di metodi statistici e programmazione di routines per la simulazione e la stima di serie storiche non stazionarie (Settembre 1999 – Settembre 2001).

Imperial College of Science, Technology, Medicine and Management, Londra, Regno Unito

Assistente di Econometria: Conduzione di seminari e laboratori di econometria per il Master in Finanza (Gennaio 2001 – Aprile 2001) .

Imperial College of Science, Technology, Medicine and Management, Londra, Regno Unito

Assistente di Econometria: Conduzione di seminari e laboratori di econometria per il Master in Finanza (Ottobre 1999– Aprile 2000) .

Dipartimento di Statistica, London School of Economics and Political Science, Londra, Regno Unito

Assistente of Statistica, Conduzione di seminari e laboratori di Statistica delle Serie Storiche per il Master in Ricerca Operativa, (Ottobre – Dicembre 1998).

Attività di formazione in Italia e all'estero:

Imperial College of Science, Technology, Medicine and Management, Londra, Regno Unito (Dicembre 2001).

PhD in Economia. Campo di Ricerca: Econometria. Titolo della Tesi: Identifying Causal. Structures in Cointegrated VARs with an Application to G7 Interest Rates;

Supervisors: Professor Stephen G. Hall, Professor Keith Cuthbertson

School of Economics, Mathematics and Statistics, Birkbeck College, University of London, Regno Unito (Settembre 1995 – Luglio 1997).

Master in Economia (MSc Economics) con Merit

Stoa' Business School, Istituto Universitario Orientale, Napoli (1994 - 1995)

Master in Sviluppo Internazionale (MID) con Distinction

Universitá degli studi di Catania, (A.A. 1990-1991).

Laurea in Scienze Politiche con Indirizzo Economico. Voto Finale 108/110.

Tesi in Politica Economica e Finanziaria con titolo: Teorie Politiche del Ciclo Economico.

Relatore: Professor Eugenio Somaini

Pubblicazioni:

Articoli in Riviste Scientifiche:

1. Barassi, M.R., Pascale, G.D. & Lagravinese, R. (2022). "*Testing the law of one-price in the US gasoline market: a long memory approach*", Energy Systems (Classe A)

2. Barassi, M.R., Horvath, L. and Y. Zhao (2020) "*Change-Point Detection in the Conditional Correlation Structure Of Multivariate Volatility Models*", Journal of Business and Economic Statistics (Classe A)

3. Barassi, M.R., Ercolani, M.G., Herrerias, M.J. and J. Zhangfeng, (2018) "*Migration, Extreme Natural Events and Climate Change in China*" The Energy Journal (Classe A)

4. Barassi, M. R. and Y. Zhao (2018)"*Combination Forecasting of Energy Demand in the UK*" The Energy Journal (Classe A)
5. Barassi, M. R., Spagnolo, N. and Y. Zhao (2018) "*Fractional Integration v Structural Change: Testing the Convergence of CO_2 Emissions*" Environmental and Resource Economics (Classe A)

6. D. Zhang, Barassi M.R., and J. Tan (2015) "Residual Based Tests of Fractional Cointegration: Testing the Term Structure of Interest Rates in US and UK", Econometric Reviews (Classe A)

7. Barassi M.R., and Y. Zhou (2012) "*The Impact of Corruption on FDI: A Parametric and Non Parametric Analysis* ", The European Journal of Political Economy (Classe A)

8. Barassi M.R., and N. Spagnolo (2012) *"Linear and Nonlinear causality between CO_2 emissions and economic growth"* The Energy Journal (Classe A)

9. Barassi M.R., Cole M.A. and R.J.R. Elliott (2011) *"The stochastic convergence of CO_2 Emissions: A long memory approach",* Environmental and Resource Economics, Vol. 49, pp 367-385 (Classe A)
10. Barassi M.R., Cole M.A. and R.J.R. Elliott (2008) "*Stochastic Divergence or Convergence of Per Capita Carbon Dioxide Emissions: Re-examining the evidence*", Environmental and Resource Economics, Vol. 40, pp 121-137. (Classe A)

11. Barassi, M.R., Caporale, G.M. and S.G. Hall (2008), "*A comparison between tests for changes in the adjustment coefficients in cointegrated systems*", Journal of Statistical Computation and Simulation, Vol. 78, issue 1, pp 1-17.
12. Barassi M.R. and A. Ghoshray (2007) "*Long-Run Relationships between the US and EU Wheat Prices and the Impact of the 1992 CAP Reform*", Journal of Agricultural Economics, Vol. 58, issue 1. (Classe A)
13. Barassi M.R., (2005) "*On KPSS tests with GARCH errors*", Economics Bulletin, vol. 3, no. 55, pp 1-12
14. Barassi M.R., Caporale G.M., and S.G. Hall (2005) "*Interest Rates Linkages: A Kalman Filter Approach to Detecting Structural Change*", Economic Modelling, Vol 22, no. 2. (Classe A)
15. Barassi M.R., Caporale G.M., and S.G. Hall (2005) "*A Sequential Test for Structural Breaks in the Causal Linkages Between the G7 Short-term Interest Rates*", Open Economies Review, Vol 16, no. 2,
16. Barassi M.R., Caporale G.M., and S.G. Hall (2005) "*Interest Rates Linkages: Identifying Structural Relations*", Applied Financial Economics, vol. 15, pp 977-986.
17. Barassi M.R., Caporale G.M., and S.G. Hall (2001) "*Irreducibility and Structural Cointegrating Relations: An Application to the G7 Long-Term Interest Rates*", International Journal of Finance and Economics, vol. 6, no. 2, 2001.
18. Barassi M.R., Karavias I. and C. Zhu *"Threshold Regression in Large Heterogeneous Panels"* Revise and Resubmit at Journal of Business & Economics Statistics
19. Barassi M.R., Ditzen J, Karavias I. and C. Zhu "Estimating the Kink Effect in Interactive Effects Heterogeneous Panel Models" finalising to submit to Journal of Econometrics.
20. Barassi M.R., B. Chen and I. Karavias I. *"Group Patterns in Growth Regressions"* finalising to submit to Econometric Reviews
21. Barassi M.R., B. Chen and I. Karavias I. "Estimation and Inference in Panel-VAR Models with Group Fixed Effects and Cross-Sectional Dependence" finalising to submit to Journal of Econometrics
22. Barassi M.R., Karavias I. and C. Zhu "*Interval Estimators for Structural Breaks Dates in Heterogeneous Panels*" finalising to submit to Econometrica
23. Barassi M.R., and Trapani L. "*Weighted CUSUM tests for Financial Contagions*" finalising to submit to Journal of Financial Econometrics
24. Barassi, M.R., Ercolani M.G. and Y. Zhao "*Averaging Machine Learning Models: Forecasting Electricity Loads in the UK*" finalising to submit to European Journal of Operational Research
25. Balaguer J., M.R. Barassi and Chen, B. "*The Environmental Kuznets Curve in the US: A State-Based Analysis*" finalising to submit to Energy Economics

Recensioni e note recensive:

1. M. Barassi, “*Evaluating Econometric Forecasts of Economic and Financial Variables”*, By Michael P. Clements, Economic Journal
2. M. Barassi, “*Microeconometrics”, methods and applications*, by A. C. Cameron, and P. K. Trivedi, Economic Journal,
3. M. Barassi, “*Recent Development in Time Series”*, vol I and II, Economic Journal
4. M. Barassi, “*Non-Linear Statistical Modeling: Proceedings of the Thirteen International Symposium in Economic Theory and Econometrics: Essays in Honour of T. Amemiya*”, Economic Journal

Partecipazione come relatore e uditore a convegni di carattere scientifico in Italia o all'estero:

Invited Seminar at University of Leicester, 5th June 2024, Estimation and Inference in Panel-VAR Models with Group Fixed Effects and Cross Sectional Dependence

The 2024 RCEA International Conference in Economics, Econometrics, and Finance, Brunel University, London, 20th – 22nd May 2024 , Threshold Regression in Large Heterogeneous Panels

1st Workshop on Advanced Techniques in Time Series Analysis, School of Mathematics, University of Birmingham, 8th March 2024, Estimation and Inference in Panel-VAR Models with Group Fixed Effects and Cross Sectional Dependence

4th Italian Workshop of Econometrics and Empirical Economics. Bolzano 25-26/01/2024, Estimation and Inference in Panel-VAR Models with Group Fixed Effects and Cross Sectional Dependence

1st Workshop on Energy Policy, Universitat Jaume I, Castellon De la Plana, 15-17 December 2023. Opening Address as Member of the Scientific Committee

1st workshop of Midlands Econometrics Group, University of Birmingham 20th September 2023, Threshold Regression in Large Heterogeneous Panels

ICEEE2023 10th Italian Congress of Econometrics and Empirical Economics
University of Cagliari, 26-28 May 2023. Threshold Regression in Large Heterogeneous Panels

University of Birmingham Seminar Series, Time Series and Machine Learning Combination Forecasting of Electricity Loading in the UK, 2021

University of Birmingham Seminar Series, Testing the law of one-price in the US gasoline market: a long memory approach, 2020

University of Birmingham Seminar Series, Weighted CUSUM Tests for the Stability of the Correlation Structure of Multivariate Volatility Models, 2019

12th International Conference on Computational and Financial Econometrics, University of Pisa, 14-16 December 2018. Weighted CUSUM tests for the stability of Dynamic Correlation Structures

1st ICEFM Conference, Montpellier, France, (2017)
On the Causality between Energy Consumption and Economic Growth

24th Annual Conference Multinational Finance Society, Bucharest, Romania, (2017) Granger Causality, Volatility Spillovers and Contagion Between Emerging European and Mature Stock Markets

5th Meeting on International Economics: Energy and Environmental Challenges in a Globalized World, Vila-Real, Spain, Forecasting the Demand for Energy in The UK

9th International Conference on Computational and Financial Econometrics, London 2015 (CFE 2015), Computational Forecasting with FRED

Econometrics Research Cluster Seminar UoB 2015, Computational Forecasting with FRED

1st International Conference in Applied Theory, Macro and Empirical Finance Thessaloniki, Greece 2015, Computational Forecasting with FRED

University of Birmingham workshop, 2013 Modelling Volatility of Emerging Markets: An Application of the TDCC GARCH Model

University of Birmingham Workshop, 2011, Who is learning from whom?

CeNDEF, University of Amsterdam, 2010, 11th Workshop on Optimal Control, Dynamic Games and Nonlinear Dynamics, “CO_2 emissions and economic growth: Can we learn more?” (Session Chair)

South Western University of Finance and Economics, Chengdu, China, 2010, The stochastic convergence of CO_2 emissions: A long memory approach

University of Birmingham Workshop, 2009, The stochastic convergence of CO_2 emissions: A long memory approach

Centro de Investigacion y Docencia Economicas (CIDE), Mexico City 2009, the stochastic convergence of CO_2 emissions: A long memory approach

European Financial Markets Integration, Institutional Convergences and Public Debt Policies, XVI International “Tor Vergata” Conference on Banking and Finance, Rome

2007, A comparison between tests for changes in the adjustment coefficients in cointegrated systems

Istituto tecnologico Autonomo de Mexico (ITAM), 2007, Fractional Integration and Cointegration: Testing the Term Structure of Interest rates.

Center for Research in International Finance, Fordham University, New York, 2007, A comparison between tests for changes in the adjustment coefficients in cointegrated systems.

Birmingham Econometrics Research Group, 2007, On the Properties of Cusum Tests for Change in Volatility.

Birmingham University Workshop, 2007, Feasible Exact Local Whittle estimation based tests for fractional cointegration.

All China Economics (ACE) International Conference, 2006, Hong Kong, China. Structural Breaks, Cointegration and the B Share Discount in Chinese Stock Market

EcoMod 2006, International Conference on Policy Modelling, 2006, Hong Kong, China. Structural Breaks, Cointegration and the B Share Discount in Chinese Stock Market

EcoMod 2005, International Conference on Policy Modelling, 2005, Istanbul, Turkey

Business & Economic Society International Conference (2005), Flagstaff, Arizona, USA. A Sequential test for Structural Breaks in the Causal Linkages Between the G-7 Short-Term Interest Rates

University of Birmingham Workshop, 2005, On KPSS with GARCH Errors.

IX Jornada de Economía Internacional 25-27 June 2005, Universidad de La Laguna Tenerife, Spain.

University of Birmingham Workshop 2004, Long Run Relationships Between the US and EU Wheat Prices and the Impact of the 1992 CAP Reform.

University of Liverpool Seminar Series, 2003, Testing for Changes in The Causal Structure of Cointegrated VARs.

University of Bath Seminar Series, 2003. Testing for Changes in The Causal Structure of Cointegrated VARs

EC^2 conference on Causality and Exogeneity in Econometrics, December 13-15, 2001 In Louvain-la Neuve, Belgium. Testing for Changes in The Causal Structure of Cointegrated VARs.

MMF conference September 2000, South Bank University. Interest Rate Linkages, I dentifying Structural Relations

Borse di studio e di ricerca:

Research Centre on Privacy, Harm Reduction and Adversarial Influence Online (REPHRAIN): Mapping Fuzzy Finfluencers' Landscape, duration 10 months, amount awarded: £59,860

Leverhulme Trust: Environmental Convergence: Theory, Application and Policy (Progetto di ricercar con M.A.Cole and R.J.R. Elliott and D.J.Maddison). Durata: 2 anni, da Giugno 2010. Valore: £69,493.

Supervisione di studenti di Dottorato:

Completati

Dayong Zhang	Structural breaks in empirical modelling of stock markets	2002 - 2006
Ying Zhou	The impact of corruption on FDI	2004 - 2007
Jiejun Yu	Performance evaluation of UK unit trusts	2006 - 2011
Le Trung Thanh	Multivariate Modelling of Volatility Transmission.	2007 - 2012
Thomas Murray	Essays in Environmental Economics	2008 - 2014
Chong Zhao	Testing for Unit Roots in Mixed Panels	2010 - 2014
Attasuda Lerskullawat	The Impact of Financial Sector Reform on Monetary Policy Transmission	2010 - 2014
Charles Rahal	Computational Econometrics with Applications to Housing Market	2012 - 2015
Yuqian Zhao	Detecting Changes in the correlations of Multivariate Volatility Models	2013 - 2017
Chang Sun	Essays on Modelling and Forecasting Stock Markets with Investors Sentiment	2016 - 2021
Gianluca Bortoletto	The Effect of Immigration on Crime Perception and Crime Rates in Europe: A Multi-level and Multi-country Approach	2016 - 2021

In Corso

Chongxian Zhu	Threshold Regressions in Panel Data	2021 -
Binzhi Chen	On Group Patterns in Panel Data Models	2020 -
Aqueela Ahmed	Modelling and Forecasting the Prices of Newly- Traded Commodity	2018 -
Jiaming wang	Essays on Nowcasting with MIDAS	2022 -
Chang Jin	Essays in Modelling and Nowcasting	2020 -

Commissione di Esami per Dottorato:

George Badgatoglou (Brunel University)	2007
Emma Apps (University of Liverpool)	2018
Danny Kaliba (University of Leicester)	2023
Jiahui Ding (Brunel University)	2023
Teck Thye Chua	2023
Min Tan	2014
Alaeddin Al-Tarawaneh	2012
Mingru Sun	2009
Dandan Zeng	2008

Responsabilita Amministrative e Manageriali:

Editore della collana dei Discussion Papers	2001 - 2004
Admissions Tutor Corso di Laurea in Economia	2004 - 2010
Direttore del Corso di Laurea in Economia	2008 - 2010
Admissions Tutor Corsi di Laurea in Economia Matematica e Statistica, Economia e Lingue Straniere, Scienze Politiche ed Economia	dal 2010
Direttore Corsi di Laurea in Economia Matematica e Statistica, Economia e Lingue Straniere, Scienze Politiche ed Economia	dal 2010
Direttore del Master in Economia, programma esterno in Singapore	dal 2016
Esaminatore Esterno University of Leicester	dal 2017

Attivita di revisione di articoli scientifici per pubblicazione in riviste, Libri di testo e collane editoriali:

Editore Associato: Springer Nature: Humanities and Social Science Communications, Springer Nature, (Impact Factor: 2.775, JCR: Q1)

Revisore per Riviste Scientifiche

Journal of Econometrics, Journal of Time Series Analysis, Applied Mathematical Modelling, Journal of Environmental Economics and Management, Energy Policy, Energy Economics, European Journal of Political Economy, Review of International Economics, Studies in Nonlinear Dynamics and Econometrics, Quantitative Finance, Oxford Economic Papers, The Energy Journal, Economic Modelling, Environmental and Resource Economics, Open Economies Review, International Economics, Empirical Economics, International Journal of Finance and Economics,

Case Editrici

McGraw-Hill, Thomson Learning, Palgrave, Cambridge University Press, Pearson Education.

Attivitá Scientifiche e di Consulenza:

Membro del Comitato Scientifico del 5th Meeting on International Economics: Energy and Environmental Challenges in a Globalized World,

Membro della Commissione di Esperti per stabilire l'equivalenza dei titoli di studio di Singapore e Regno Unito for per l'accesso alle universita del Regno Unito, UCAS 2007.

Consulente per il "General Budget Support Study" in collaborazione con la School of Public Policy, University of Birmingham (2004-2005).

Consulente per Insight Investment (Halifax-RBS), con il compito di creareemantenere modelli di previsione per l'economia ed I mercati finanziari del Regno Unito (2005).

Lingue conosciute:

italiano (madrelingua), inglese (avanzato), spagnolo (avanzato), tedesco (discreto)