

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, Management,
Society, and Institutions.
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Italian

June 17th, 1962



Working experience

Dates

Occupation or position held

Name and address of employer

Main responsibilities

Dates

Occupation or position held

Name and address of employer

Main responsibilities

Dates

Occupation or position held

Name and address of employer

Main responsibilities

Since December 17, 2012

Professor of Business and Economic Statistics
University of Molise, Department of Economics, Management, Society, and
Institutions. Via De Sanctis, I-86100 Campobasso (Italy)
Member of the University Committee for Quality Assurance (*Presidio della
Qualità di Ateneo*), January 2013 – December 2015.
Rector's Delegate for Scientific Research in the Social Sciences and
Humanities (January 2011 – May 2013).

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).

February 2001 – November 2002

Research Director
ISAE – Institute for Studies and Economic Analyses
Piazza dell'Indipendenza, 4. I-00185 Rome (Italy).
Head of the research unit "Econometric models".

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

Education

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

Courses taught

<p>Undergraduate</p>	<p>Economic time series and forecasting (Univ. of Molise).</p> <p>Statistical methods for economic analyses (Univ. of Molise).</p> <p>Business and economic statistics (Univ. of Molise).</p> <p>Statistical models for marketing research (Univ. of Molise).</p>
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¹“D.Phil.” is the Oxonian abbreviation for “Ph.D.”.

Postgraduate (PhD programmes)	<p>Statistics (Univ. of Molise; Univ. LUMSA, Rome). Maximum likelihood methods (Univ. of Molise). Univariate time series (Univ. Tor Vergata, Rome). Economic forecasting (Univ. Tor Vergata, Rome). Nonstationary economic time series (Univ. Tor Vergata, Rome).</p>
Master programmes and professional courses	<p>Macroeconomic forecasting (Scuola Superiore dell'Economia e delle Finanze "E. Vanoni" at Ministry of Economics, Rome). Fiscal forecasting (Scuola Superiore dell'Economia e delle Finanze "E. Vanoni" at Ministry of Economics, Rome). Economic statistics (Formez and Univ. of Molise; Univ. Luiss, Rome). Interpreting the statistics (Scuola Superiore di Giornalismo "M. Baldini" at Univ. Luiss, Rome). Advanced Time Series Methods (EUROSTAT, Training of European Statisticians – TES – course TEC-C-02B-E).</p>
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.
Refereeing activity	
Academic journals	<p>African Journal of Business Management; British Journal of Mathematics & Computer Science; Documenti di Lavoro ISAE; Economia Politica – Journal of Analytical and Institutional Economics; Economic Modelling; Economics; Economics Bulletin; Empirical Economics; 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.</p>
Book series	Studies in Theoretical and Applied Statistics (Springer).
Grants and prizes	<p>Oesterreichische Nationalbank Anniversary Fund (2012). US National Science Foundation (2010). 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.</p>
Scientific committees	<p>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).</p>

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

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	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).

Papers presented at main international conferences and seminars²

American Statistical Association	Joint Statistical Meetings, Business and Economics Statistics Section, Washington DC, 2009. [‡]
Bank of Italy	International conference “Cyclical Indicators for the European Economies”, Rome, 1999.*
Cambridge University	Conference in Honour of Professor Hashem Pesaran, Cambridge, 2011. [‡]

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

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.‡
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.
EALE	European Association of Labour Economists Annual Conference, Blankenberge, 1998.‡ Annual Conference, Jyväskylä, 2001.‡ Annual Conference, Paris, 2002.‡
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.
Georgetown University	Conference on “The Impact of Increased Economic Integration on Italy and the Rest of Europe”, Washington D.C., 1999.*
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.*
International Institute of Forecasters	ISF International Symposium on Forecasting, Dublin, 2002.‡
Oxford University	Conference in Honour of Professor David F. Hendry, Oxford, 2007.
Royal Economic Society	Annual Conference, York, 1993.
Università Cattolica del Sacro Cuore	International Conference on “Quality of Education and Labour Market Outcomes”, Milan, 2001.*

Selected publications

Refereed journals (in English)

- 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

Refereed journals (in Italian)

- 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
- 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. Kistoris 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

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

Recent unpublished papers

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

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

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 <http://cran.r-project.org/web/packages/CADFtest/index.html>

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 <https://r-forge.r-project.org/projects/punitroots/>

RePEc (Research Papers in Economics) rankings of top economists

Italy
Europe

top 15%.
top 19%.

Spoken languages

Mother tongue(s)
Self-assessment
European level^()*

Italian

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

^(*)Common European Framework of Reference (CEF) level

English

Last updated

March 29, 2014