<u>CURRICULUM VITAE</u>

Name: **Giacomo Sbrana**

<u>Personal details:</u>

Place of birth: Roma (Italy)

Date of birth: 18 / 2 / 1976

Nationality: Italian

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<u>Languages</u>

Italian (mother tongue); English (very good); French (very good)

<u>Employment</u>

United Nations (UN), New York- Department of Economic and Social Affairs, Development Policy and Analysis Division,

Grade: Associate Expert (since 2005)

<u>Professional experience</u>

2005 ***– European Central Bank (ECB), Frankfurt*** - Internship in the External Development Division of the Directorate of General Economics (4 months)

2004/2005 *– European Central Bank (ECB), Frankfurt* - Internship in the Monetary, Financial Institutions and Markets Statistics Division of the Directorate of General Statistics (6 months)

2000/2001 - National institute of Statistics (ISTAT), Internship at the National Accounts Department (6 months).

<u>Education</u>

2004 - Dottore di ricerca (PhD) in Statistical and econometric methods for economics (*University of "Roma Tre"*)

***2002/2003* –** Marie Curie fellowship in Economics and Econometrics, University of Southampton (UK) (1 year)

2001/2002- Master of Science in Economics and Econometrics (*University of Southampton, UK*)

1995/2000 - University of Rome III - Laurea Degree in Economics and Business *Summa cum Laude* (110/110 e lode)
Faculty of Economics and Business

Published papers

"On the use of area-wide models in the Euro-zone: the money demand case", *Statistical Methods and Applications*, 4, pp. 499-518 (2008)

"Testing for model selection in predicting aggregate variables", *Giornale degli Economisti e Annali di Economia* , 66 ,1 , pp. 3-28 (2007)

"A generalization of the Least Orthogonal Distance Estimator of structural parameters in simultaneous equations models", *Quaderni di Statistica*, Vol. 3, 2001 (In Italian)

Works in progress

"Aggregation of vector MA(1) processes: some further results" (Presented at the First Workshop of the ERCIM Working Group on Computing & Statistics, Neuchatel 19-22 June 2008)

"What do we know about comparing aggregate and disaggregate forecasts" (with Andrea Silvestrini)

"Forecasting aggregated second order moving average processes"

"Second order moving average estimation without iterations"

Conferences and Schools

2007 - *University of Rimini (Italy) – Second Italian Congress of Econometrics and Empirical Economics*. Presentation of the paper: "*Testing for model selection in predicting aggregate variables*" (25-26 January)

2003 - *University of Stockholm (Sweden)*- 58^{th} European Meeting of the Econometric Society. Presentation of the paper: "*Aggregation analysis in empirical multivariate dynamic models*" (20-25 August)

2003 - *Nuffield College, University of Oxford (UK)* -Easter School in Econometrics on Linear and non-linear modelling of non-stationary multivariate time series with economic illustrations (Presented by: Soren Johansen and Anders Rahbek) (1-14 April)

2000/2001 **–** University residential Centre – CIDE *(Inter University Centre for Econometrics),* Bertinoro (Fo), 1-15 June, Italy

Computer Skills

Operating Systems: Windows, Unix
Statistical Software: E-views, Ox 3.0, PcGive 10.0, STATA, Minitab, SAS, GAUSS, LIMDEP
Database: F.A.M.E. (ECB), IFS, Datastream, FMDB
Programming Languages: C + +, Java

Scholarships

Royal Economic Society
Marie Curie (European Commission)
Progetto Giovani Ricercatori (MURST)

Hobbies

Bridge (Italian Junior Champion, Salsomaggiore Aprile 2005)

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