

June 2009

FRANCO PERACCHI
CURRICULUM VITAE

ADDRESS

Faculty of Economics
Tor Vergata University
via Columbia, 2
I-00133 Rome, Italy
tel: (+39) 06 7259 5934
fax: (+39) 06 2040 219
e-mail: franco.peracchi@uniroma2.it

CURRENT POSITION

Professor of Econometrics, Tor Vergata University, 1997–.

EDUCATION

M.A. and Ph.D., Princeton University, 1987.
M.Sc. (Econometrics and Mathematical Economics), Mark of Distinction, The London School of Economics and Political Science, 1983.
Laurea *Summa cum laude*, Istituto Universitario di Architettura di Venezia, Italy, 1977.

PREVIOUS POSITIONS

Professor of Econometrics, Università d’Annunzio, Pescara, 1994–1997.
Associate Professor, University of Udine, Italy, 1993–1994.
Assistant Professor, Department of Economics, New York University, 1989–1994.
Assistant Professor, Department of Economics, UCLA, 1987–1989.

VISITING POSITIONS

Princeton University, Fall 2006, Summer 2007 and 2008.
New York University, Summer 1996 and 1999, Fall 2001.
Universidad Carlos III, Madrid, 1996.
IGIER, Milan, 1994–1995.
Universitat Pompeu Fabra, Barcelona, 1994.
University of Pittsburgh at CERGE, Prague, Fall 1991.

RECENT RESEARCH GRANTS

Italian Ministry of University (MIUR), COFIN/PRIN 2007, 2005, 2003, with Tullio Jappelli.
Participant to Marie Curie Research Training Network (RTN) “Transnationality of Migrants”, 2007–.
Participant to World Bank project “Understanding the causes and consequences of informal and low quality employment” (coordinated by Stefano Scarpetta), 2005–2007.

Participant to World Bank project “Labor markets and migration in ECA, MENA and the EU” (coordinated by Riccardo Faini), 2005–2006.

Participant to RAND Corporation P01 Project “Economic and health determinants of retirement behavior” (coordinated by Arie Kapteyn), 2003–2008.

Italian Ministry of University (MIUR), FIRB 2003, with Tullio Jappelli.

RESEARCH INTERESTS

Econometric theory and methods.

Semiparametric and robust statistical methods.

Labor economics.

CURRENT RESEARCH

Anthropometrics and living standards.

Nonresponse and measurement error in surveys.

Social Security and retirement.

Wages and labor force participation of older workers.

JOURNAL ARTICLES

1. “Estimating income poverty in the presence of missing data and measurement error”, with Cheti Nicoletti and Francesca Foliano, *Journal of Business & Economic Statistics*, forthcoming.
2. “Subjective survival probabilities and life-tables: An empirical analysis of cohort effects”, with Valeria Perotti, *Genus*, forthcoming.
3. “Height and the normal distribution: Evidence from Italian military data”, with Brian A’Hearn and Giovanni Vecchi, *Demography*, 46 (2009): 1–25.
4. “On estimating the conditional expected shortfall”, with Andrei Tanase, *Applied Stochastic Models in Business and Industry*, 24 (2008): 471–493.
5. “Height and economic development in Italy, 1730–1980”, *American Economic Review, Papers & Proceedings*, 98 (2008): 475–481.
6. “The effects of income imputation on micro analyses: Evidence from the ECHP”, with Cheti Nicoletti, *Journal of the Royal Statistical Society, Series A (Statistics in Society)*, 169 (2006): 625–646.
7. “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.
8. “Convergence in per-capita GDP across European regions: A reappraisal”, with Valentina Melicani, *Empirical Economics*, 31 (2006): 549–568.
9. “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 (Statistics in Society)*, 168 (2005): 763–781.
10. “The length of working lives in Europe”, with Agar Brugiavini, *Journal of the European Economic Association, Papers & Proceedings*, 3 (2005): 477–486.
11. “Social security wealth and retirement decisions in Italy”, with Agar Brugiavini, *Labour*, 17 (2003): 79–114 (special issue).
12. “Differential mortality and the design of the Italian system of public pensions”, with Graziella Caselli, Elisabetta Barbi and Rosa Maria Lipsi, *Labour*, 17 (2003): 45–78 (special issue).

13. "Pensions and retirement incentives. A tale of three countries: Italy, Spain and the USA", with Agar Brugiavini and David Wise, *Giornale degli Economisti e Annali di Economia*, 61 (2002): 1–39.
14. "Sample attrition and labor force dynamics: Evidence from the Spanish labor force survey", with Sergi Jiménez-Martín, *Spanish Economic Review*, 4 (2002): 79–102.
15. "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.
16. "On the estimation of conditional quantile and conditional distribution functions", *Computational Statistics and Data Analysis*, 38 (2002): 433–447.
17. "The future of pensions in Europe", with Michele Boldrin, Juan J. Dolado, and Juan F. Jimeno, *Economic Policy*, 29 (1999): 289–320.
18. "Market organization and propagation of shocks: The wood furniture industry in Italy and Germany", with Massimo Florio and Paolo Schokai, *Small Business Economics*, 11 (1998): 169–182.
19. "The conditional distribution of excess returns: An empirical analysis", with Silverio Foresi, *Journal of the American Statistical Association*, 90 (1995): 451–466.
20. "How representative are matched cross-sections? Evidence from the Current Population Survey", with Finis Welch, *Journal of Econometrics*, 68 (1995): 153–180.
21. "Trends in labor force transitions of older men and women", with Finis Welch, *Journal of Labor Economics*, 12 (1994): 210–242.
22. "Aggregation and classification: An application to industrial classification in CPS data", with Robert Cotterman, *Journal of Applied Econometrics*, 7 (1992): 31–51.
23. "Bootstrap methods in econometrics", *Ricerche Economiche*, 45 (1991): 609–622.
24. "Bounded-influence estimators for the SURE model", *Journal of Econometrics*, 48 (1991): 119–134.
25. "Robust M-tests", *Econometric Theory*, 7 (1991): 69–84.
26. "A constructive proof of the optimality of the maximum-likelihood estimator", *Ricerche Economiche*, 44 (1990): 437–442.
27. "Robust M-estimators" (with discussion), *Econometric Reviews*, 9 (1990): 1–35.
28. "Bounded-influence estimators for the Tobit model", *Journal of Econometrics*, 44 (1990): 107–126.
29. "Semi-parametric and robust estimators: An overview", *Ricerche Economiche*, 42 (1988): 489–506.
30. "Testing non-nested hypotheses", *Ricerche Economiche*, 42 (1988): 68–78.
31. "Robust M-estimators of regression", *Giornale degli Economisti e Annali di Economia*, 46 (1987): 533–545.

BOOKS AND EDITED VOLUMES

1. *Pensions: More Information, Less Ideology. Assessing the Long-Term Sustainability of European Pension Systems: Data Requirements, Analysis and Evaluations*, edited with Tito Boeri, Axel Börsch-Supan, Agar Brugiavini, Richard Disney, and Arie Kapteyn, Kluwer, Dordrecht, 2001.
2. *Sistema de Pensiones y Mercado de Trabajo en España*, with Michele Boldrin and Sergi Jiménez-Martín, Fundación BBVA, Bilbao, 2001.

3. *Econometrics*, Wiley, Chichester, 2001.
4. *Reforming the Social Security System: An International Perspective*, edited with Emanuele Baldacci, *Istat Essays*, Rome, 2000.
5. *Le Pensioni in Italia e in Europa*, Ediesse, Rome, 2000.
6. *Econometria*, McGraw-Hill, Milan, 1995.
7. *Econometrics of Panels and Pseudo Panels*, edited with Carlo Carraro and Guglielmo Weber, *Journal of Econometrics, Annals*, 1993-4.

OTHER PUBLICATIONS

1. “Youth unemployment and retirement of the elderly: The case of Italy”, with Agar Brugiavini, forthcoming in Jonathan Gruber and David Wise (eds.), *Social Security Programs and Retirement around the World: The Relationship to Youth Employment*, University of Chicago Press, Chicago.
2. “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.
3. “Il primo esercizio italiano di valutazione della ricerca: una prima valutazione”, with Marco Lippi, *Rivista Italiana degli Economisti*, 12 (2007): 269–278.
4. “Fiscal implications of pension reforms in Italy”, with Agar Brugiavini, in Jonathan Gruber and David Wise (eds.), *Social Security Programs and Retirement Around the World: Fiscal Implications of Reform*, University of Chicago Press, Chicago, 2007: 253–293.
5. “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.
6. “Commento”, in Marcello Messori (ed.), *La Previdenza Complementare in Italia*, Il Mulino, Bologna, 2006: 467–472.
7. “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.
8. “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.
9. “Lavoro, retribuzioni e pensioni: Un confronto tra generazioni di Italiani”, in *Ricerche Quantitative per la Politica Economica 1999*, Banca d’Italia, Roma, 2004: 235–270.
10. “Micro-modelling of retirement behavior in Spain”, with Michele Boldrin and Sergi Jiménez-Martín, in Jonathan Gruber and David Wise (eds.), *Social Security Programs and Retirement around the World: Micro-Estimation*, University of Chicago Press, Chicago, 2004: 499–578.
11. “Micro-modelling of retirement behavior in Italy”, with Agar Brugiavini, in Jonathan Gruber and David Wise (eds.), *Social Security Programs and Retirement Around the World: Micro-Estimation*, University of Chicago Press, 2004: 345–398.
12. “Alcune osservazioni su protezione dei dati personali e analisi statistica”, *Statistica*, 63 (2003): 693–696.
13. “Aging in Europe: A cross-country comparison”, with Cheti Nicoletti, in Onorato Castellino and Elsa Fornero (eds.), *Pension Policy Harmonization in an Integrating Europe*, Elgar, Cheltenham, 2003: 23–66.

14. "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.
15. "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.
16. "Earnings inequality in international perspective", in Finis Welch (ed.), *The Causes and Consequences of Increasing Inequality*, University of Chicago Press, Chicago, 2001: 117–152.
17. "El futuro de los sistemas de pensiones en la Unión Europea: una reconsideración", with Michele Boldrin, Juan Dolado, and Juan Jimeno, *Cuadernos Economicos de I.C.E.*, 65 (2000): 237–281.
18. "Reforma de la Seguridad Social italiana: ¿debemos cambiar de un sistema de reparto a una sistema de capitalización?", with Agar Brugiavini, *Cuadernos Economicos de I.C.E.*, 65 (2000): 171–216.
19. "La calidad de la EPA en la estimación de transiciones en el mercado de trabajo", with Sergi Jiménez-Martín, *Ekonomiaz-Revista Vasca de Economía*, 43 (1999): 158–187.
20. "Social Security and retirement in Spain", with Michele Boldrin and Sergi Jiménez-Martín, in Jonathan Gruber and David Wise (eds.), *Social Security and Retirement around the World*, University of Chicago Press, Chicago, 1999: 305–353.
21. "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.
22. "La spesa per la protezione sociale nei paesi dell'Unione Europea", *Politica Economica*, 14 (1998): 31–63.
23. "Discussion", in Luigi Paganetto (ed.), *Proceedings of the International Seminar on Social Protection and Single European Market*, Aracne, Rome, 1997: 135–142.
24. "La riforma pensionistica", with Nicola Rossi and Alessandra 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.
25. "Nonostante tutto, è una riforma", 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.
26. "Trends in labor force behavior of older Americans", with Finis Welch, *Social Security Bulletin*, 58 (1995): 133–138.
27. "Pensioni: Una riforma nonostante tutto", with Nicola Rossi, *Il Mulino*, 4 (1995): 635–642.
28. "Differenziali salariali territoriali", *Lavoro e Relazioni Industriali*, 4 (1994): 104–113.
29. "Labor force behavior of older men in the U.S.A. An analysis of recent trends", with Finis Welch, *Statistica*, 53 (1993): 407–427.
30. "Modelli empirici di domanda di prodotti forestali", in Massimo Florio (ed.), *Il Controllo a Lungo Termine delle Risorse Naturali: Studi Quantitativi sulla Filiera Forestale*, Angeli, Milan, 1988: 79–97.

WORKING PAPERS

1. "Heterogeneity in health responses and anchoring vignettes", with Claudio Rossetti, May 2009.

2. "A model-averaging approach to regression with missing covariates", with Valentino Dardanoni and Salvatore Modica, May 2009.
3. "Aging, cognitive abilities and socio-economic status in Europe", with Giuseppe De Luca and Fabrizio Mazzonna, May 2009.
4. "Gender and regional differences in self-rated health in Europe", with Claudio Rossetti, CEIS Working Paper No. 142, Tor Vergata University, March 2009.
5. "On estimating models with unit and item nonresponse from cross-sectional surveys", with Giuseppe De Luca, October 2008.
6. "A dynamic factor model of health and medical treatment", with Claudio Rossetti, July 2008.
7. "Informality and social protection: Preliminary results from pilot surveys in Bulgaria and Colombia", with Valeria Perotti and Stefano Scarpetta, Social Protection Discussion Paper No. 0717, World Bank, Washington, October 2007.
8. "Living standards and the distribution of heights: Italy 1855–1910", with Brian A'Hearn and Giovanni Vecchi, Center for Health and Wellbeing Working Paper No. 229, Princeton University, April 2007.
9. "Labor market outcomes of natives and immigrants: Evidence from the ECHP", with Domenico Depalo, Social Protection Discussion Paper No. 0615, World Bank, Washington, November 2006.
10. "Estimating aggregate matching functions from micro data", with Eliana Viviano, June 2006.
11. "Employment and pathways to retirement", with Agar Brugiavini and Enrica Croda, February 2006.
12. "Social Security and the well-being of the elderly: The case of Italy", with Agar Brugiavini, January 2006.
13. "An empirical micro matching model with an application to Italy and Spain", with Eliana Viviano, Bank of Italy, Temi di Discussione No. 538, December 2004.
14. "Health, aging and retirement in Europe: A cross-country comparison using the CHER data base", with Francesca Tuzi, CHER Working Paper 11, CEPS/INSTEAD, Differdange, Luxembourg, July 2003.
15. "The limits of statistical information: How important are GDP revisions in Italy?", with Claudio Lupi, Economics & Statistics Discussion Paper No. 5/03, Università degli Studi del Molise, March 2003.
16. "A cross-country comparison of survey participation in the ECHP", with Cheti Nicoletti, ISER Working paper No. 2002-32, University of Essex, Colchester, December 2002.
17. "The Italian system of social surveys", with Eliana Viviano, EuReporting Working Paper No. 21, MZES, Mannheim, May 2001.

PROFESSIONAL ACTIVITIES

Editor: Labour 2005–.

Associate Editor/Scientific Committee: Genus, 2008–, *Rivista Italiana degli Economisti*, 2008–. *Statistical Methods and Applications* 2007–, *Research in Economics/Ricerche Economiche* 1998–.

Referee for:

American Economic Review, Annals of Statistics, Applied Economics, Banco de España, Bulletin of Economic Research, Computational Statistics and Data Analysis, Econometrica, Econometric Reviews, Econometric Theory, Economica, Economic Journal, Economics and Human Biology, Empirical Economics, Genus, Economic Inquiry, International Tax and Public Finance, Journal of Applied Econometrics, Journal of Business and Economic Statistics, Journal of Econometrics,

Journal of Economics and Statistics, Journal of Human Resources, Journal of Labor Economics, Journal of Political Economy, Journal of Population Economics, Journal of Public Economics, Journal of the American Statistical Association, Journal of the European Economic Association, Labour, Labour Economics, Lavoro e Relazioni Industriali, Metron, National Science Foundation, Oxford Economic Papers, Review of Economic Studies, Review of Economics and Statistics, Research in Economics/Ricerche Economiche, Rivista di Politica Economica, Social Sciences and Humanities Research Council of Canada, Spanish Economic Review, Statistical Methods and Applications, Statistical Modelling, Structural Change and Economic Dynamics, United States–Israel Binational Science Foundation.

Paper presentations (2007–09):

ECARES, 2009 ASSA Annual Meeting, EEA-ESEM 2008, Princeton, NBER Summer Institute 2008, 2008 ASSA Annual Meeting, Cambridge, Naples-Federico II, LUISS, Venice, State University of Milan.

OTHER ACTIVITIES

Regional Consultant, Econometric Society Winter Meetings, 2009–.

Fellow, Einaudi Institute for Economics and Finance (EIEF), 2008–.

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

Director of the Ph.D. program in Econometrics and Empirical Economics, Tor Vergata University, 2002–.

Member of the Management Council of IGIER (Bocconi University), 2000–.

Member of the Scientific Board of the Centre for Household, Income, Labour and Demographic Economics (CHILD), 2000–.

Member of the Executive Board of the Centro Interuniversitario di Econometria (CIDE), 2000–.

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

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

Member of the Scientific Board of the Istituto di Studi e Analisi Economica (ISAE), 2002–2003.

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