



## Docenti Facoltà

**Prof. Tommaso Proietti**

### CURRICULUM VITAE

#### **LAUREA:**

Laurea in Economia (Universit di Perugia)

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#### **STUDI:**

M.Sc. Statistics (London School of Economics)  
Ph.D. Statistics (University of London)

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#### **TEMI DI RICERCA:**

Analisi delle serie temporali. Modelli a componenti latenti. Modellazione e misura del ciclo economico. Modelli state space.

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#### **PRINCIPALI PUBBLICAZIONI:**

1. Pubblicazioni su riviste con referaggio.

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Proietti T. (2011). Direct and iterated multistep AR methods for difference stationary processes, International Journal of Forecasting, 26, 266–280.

Frale, C., Marcellino, M., Mazzi, G. and Proietti, T. (2011). EUROMIND: A Monthly Indicator of the Euro Area Economic Conditions, Journal of the Royal Statistical Society - Series A, no. doi: 10.1111/j.1467-985X.2010.00675.x

Bernardi M., Della Corte G., and Proietti T. (2011), Extracting the cyclical component in hours worked. Studies in Nonlinear Dynamics and Econometrics, forthcoming.

Proietti, T. and Luati, A. (2011). Low-Pass Filter Design using Locally Weighted Polynomial Regression and Discrete Prolate Spheroidal Sequences, Journal of Statistical Planning and Inference, 141, 831–845.

Proietti, T. (2010). Seasonality, Forecast Extensions and Business Cycle Uncertainty. Journal of Economic Surveys, forthcoming, DOI: 10.1111/j.1467-6419.2010.00660.x

Grassi, S. and Proietti, T. (2010). Has the Volatility of U.S. Inflation Changed and How? Journal of Time Series Econometrics, Vol. 2, Iss. 1, Article 6.

Proietti, T. (2010). Multivariate Temporal Disaggregation with Cross-Sectional constraints, Journal of Applied Statistics, DOI: 10.1080/02664763.2010.505952.

Frale, C., Marcellino, M., Mazzi, G. and Proietti, T. (2010). Survey Data as Coincident or Leading Indicators. Journal of Forecasting, 29, 109-131.

Luati, A. and Proietti, T. (2010). Hyper-spherical and Elliptical Stochastic Cycles, Journal of Time Series Analysis, 31, 169-181.

Proietti, T., Frale C. (2010). New proposals for the quantification of qualitative survey data. Accepted for publication in the Journal of Forecasting.

Luati, A. and Proietti, T. (2010). On the spectral properties of matrices associated with trend filters, Econometric Theory, volume 26, issue 04, pp. 1247-1261.

S. Fenoaltea, C. Ciccarelli and T. Proietti (2010). The Effects of Unification: Markets, Policy, and Cyclical Convergence in Italy, 1861-1913", Cliometrica, 4, 269–292.

Luati, A. and Proietti, T. (2009). On the equivalence of the weighted least squares and the generalised least squares estimators. Forthcoming in the Annals of the Institute of Statistical

Mathematics. Available online at <http://www.springerlink.com/content/v439605707681345/>.

Proietti T. (2009), On the Model Based Interpretation of Filters and the Reliability of Trend-Cycle Estimates, *Econometric Reviews*, vol. 28, 186–208.

Proietti, T., Riani, M. (2008). Transformations and Seasonal Adjustment, *Journal of Time Series Analysis*, 30, 47–69.

Proietti, T., Luati, A. (2008). Real Time Estimation in Local Polynomial Regression, with an Application to Trend-Cycle Analysis. *Annals of Applied Statistics*, 2, 1523–1553.

Proietti T. and Moauro F. (2008). Temporal Disaggregation and the Adjustment of Quarterly National Accounts for Seasonal and Calendar Effects. *Journal of Official Statistics*, vol. 24, pp. 115–132.

Proietti T. (2007), Missing Data in Time Series: A Note on the Equivalence of the Dummy Variable and the Skipping Approaches, *Statistics and Probability Letters*, vol. 78, pp. 257–264.

Proietti T. (2007), Band spectral estimation for signal extraction, *Economic Modelling*, vol. 25, pp. 54–69.

Proietti T., Musso A. and Westermann T. (2007), Estimating Potential Output and the Output Gap for the Euro Area: a Model-Based Production Function Approach, *Empirical Economics*, vol. 33, pp. 85–113.

Proietti T. (2007) Signal extraction and filtering by linear semiparametric methods. *Computational Statistics & Data Analysis*, Volume 52, Issue 2, Pages 935-958.

Proietti T. (2006) Trend--Cycle Decompositions with Correlated Components, *Econometric Reviews*, Vol. 25 pp. 61-84

Proietti T. (2006), Temporal disaggregation by state space methods: Dynamic regression methods revisited, *Econometrics Journal*, Vol. 9, pp. 357-372.

Proietti T. and Moauro F. (2006), Dynamic Factor Analysis with Nonlinear Temporal Aggregation Constraints, *Journal of the Royal Statistical Society (Series C - Applied Statistics)*, 55, 281-300.

Proietti T. (2006), On the Estimation of Nonlinearly Aggregated Mixed Models, *Journal of Computational and Graphical Statistics*, Vol. 15, No. 1. (March 2006), pp. 18-38.

Artis, M., Marcellino, M. and Proietti, T. (2005), Business Cycles in the New EU Member Countries and their Conformity with the Euro Area, *Journal of Business Cycle Measurement and Analysis*, Vol. 2, No. 1

Proietti, T. (2005), New Methods for Dating the Business Cycle. *Computational Statistics and Data Analysis*, 49, 477-498

Proietti T. (2005). Convergence in Italian regional per-capita GDP. *Applied Economics*, 37, 497-506.

Proietti T. (2005), Forecasting and Signal Extraction with Misspecified Models, *Journal of Forecasting*, 24, 539-556.

Artis, M., Marcellino, M. and Proietti, T. (2004), Dating Business Cycles: a Methodological Contribution with an Application to the Euro Area. *Oxford Bulletin of Economics and Statistics*, Volume 66, pp. 537-574.

Proietti T. (2004). Seasonal specific structural time series models, *Studies in Nonlinear Dynamics and Econometrics*. Vol. 8, n. 2. Bepress, USA.

Proietti T. (2004). Unobserved Components Models with Correlated Disturbances, *Statistical Methods and Applications*, 12, 3, 277-292.

Proietti T. (2003). Forecasting the U.S. unemployment rate, *Computational Statistics and Data Analysis*, 42, 3, p. 451-476.

Proietti T. (2003). Leave-k-out diagnostics in state space models, *Journal of Time Series Analysis*, 24, 2, p 221-236

Proietti T., Harvey, A.C. (2000). A Beveridge Nelson Smoother, *Economics Letters*, 67, 139-146.

Proietti T. (2000). Comparing seasonal components for structural time series models. *International Journal of Forecasting*, 16, 2, p. 247-260.

Proietti T. (1999). Characterising Business Cycle Asymmetries by Smooth Transition Structural Time Series Models, *Studies in Nonlinear Dynamics and Econometrics*, Volume 3.3, pp. 141-156, MIT Press, Cambridge, MA.

Proietti T. (1998). Seasonal Heteroscedasticity and Trends, *Journal of Forecasting*, Vol. 17, pp. 1-17. 16

Proietti T. (1998). Distribution and Interpolation Revisited: a Structural Approach. *Statistica*, Anno LVIII, luglio-settembre, 1998, 3, pp. 411-432.

Proietti T. (1998). Spurious Periodic Autoregressions. *Econometrics Journal*, Vol 1, pp. 1-23.

Proietti T. (1997). Short Run Dynamics in Cointegrated Systems. *Oxford Bulletin of Economics and Statistics*, vol. 59, pp. 405-422.

Proietti T. (1996). Persistence of Shocks on Seasonal Processes. *Journal of Applied Econometrics*, Vol 11, n. 4, pp. 383-398.

Proietti T. (1995). The Beveridge-Nelson Decomposition: Properties and extensions. *Journal of the Italian Statistical Society*, 1995, 4, n. 1, p. 101-124.

## 2. Libri e volumi

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Harvey, A. C. and T. Proietti. Readings in Unobserved Components Models. Advanced Texts in Econometrics. Oxford University Press, 2005

E.B. Dagum, T. Proietti (Editors). Linear and Nonlinear Dynamics in Time Series, Studies in Nonlinear Dynamics and Econometrics, Special Issue, Volume 8, 2. June 2004

## 3. Capitoli di libri e monografie

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Proietti T. (2011). Trend Estimation. In Lovric, Miodrag (Ed.) International Encyclopedia of Statistical Science, 1st Edition, Springer.

Proietti T. (2009), Structural Time Series Models for Business Cycle Analysis. In the Handbook of Econometrics: Vol. 2, Applied Econometrics, Part 3.4., ed. T. Mills and K. Patterson, Palgrave, London, 2009.

Proietti T., Luati, A. (2007), Least squares regression: graduation and filters. In M. Boumans (ed.) Measurement in Economics: A Handbook, Academic Press, Elsevier.

Proietti T. (2006), Measuring Core Inflation by Multivariate Structural Time Series Models. Advances in Computational Economics, Finance and Management Science, Springer.

Artis, M., Marcellino, M. and Proietti T. (2006), The cyclical experience of the new Member States, in Artis M, Banerjee A. and Marcellino M. (eds.) The Central and Eastern European Countries and the European Union, Cambridge University Press.

Artis, M., Marcellino, M. and Proietti T. (2004). Dating the Euro Area Business Cycle. In L. Reichlin (editor) The Euro Area Business Cycle: Stylized Facts and Measurement Issues, Centre for Economic Policy Research, London.

Analysis, Eurostat, MOS (Monography in Official Statistics).

Proietti T. (2002). Forecasting with Structural Time Series Models. In A Companion to Economic Forecasting, M. Clements e D. Hendry (Eds.), Blackwell Publishers, Oxford.

Proietti T. (2002), State Space Decompositions with Correlated Disturbances, with applications to the Euro Area, Modern Tools for Business Cycle Analysis, Eurostat, MOS (Monography in Official Statistics).

Proietti T. (2002). La stima rapida dei conti economici regionali. VI Conferenza Nazionale di Statistica, ISTAT, Roma.

Proietti T. (2000), The Seasonal Adjustment of the Italian Industrial Production Series, in Seasonal Adjustment procedures, Experiences and perspectives, Annali di Statistica, 129, pp. 373-378, Istituto Nazionale di Statistica, Roma.

Proietti T. (2000). The Seasonal Adjustment of SISTAN Time Series: A Comparison of Tramo - Seats and X-12-ARIMA, in Seasonal Adjustment procedures, Experiences and perspectives, Annali di Statistica, 129, pp. 159-176, Istituto Nazionale di Statistica, Roma.

Pellegrini G. and Proietti T. (1999). Alla ricerca di un indicatore del ciclo per l'Italia: un approccio basato sull'analisi fattoriale dinamica. Annali di Statistica, Modelli e strumenti per l'analisi economica a breve termine, Anno 128, Serie X, Vol. 17, pp. 361-395.

Proietti T. (1995). Item Nonresponse in Income Surveys - A Review with a Case Study. In Income Distribution, Social Welfare, Inequality and Poverty, Volume VI of Researches on Income Inequality, a cura di D.J. Slottje, JAI Press, Greenwich, CT, USA.

**ALTRÉ INFORMAZIONI:**

Ricercatore di Statistica Economica Dipartimento di Scienze Statistiche, Universit di Perugia, 1991-1998

Professore associato di Statistica Economica (settore disciplinare SECS-S03), Dipartimento di Scienze Statistiche, Universit di Udine, 1998-2002

Professore straordinario di Statistica Economica (settore disciplinare SECS-S03), Dipartimento di Scienze Statistiche, Universit di Udine, 2002-2005.

Professore ordinario di Statistica Economica, Dipartimento SEFEMEQ, Universit di Roma Tor Vergata 2005-.

Jean Monnet Fellow, Department of Economics, European University Institute, Firenze, anno 2002.

Visiting Professor, University of Technology, Sydney.

Visiting Erskine Fellow, University of Canterbury, New Zealand, July-August 2010.

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Associate Editor delle riviste Computational Statistics and Data Analysis e Statistical Methods and Applications

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