Curriculum Vitae

INFORMAZIONI PERSONALI

Nome	ANDREA
Cognome	CIPOLLINI
Recapiti	Dipartimento Scienze Economiche Aziendali e Statistiche
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FORMAZIONE TITOLI

- Laurea cum laude in Economics, University of Rome "La Sapienza", 1993.

- Master in Economics, Coripe Piemonte (University of Torino), 1994.

- MA in Economics, University of Essex, 1995.

- PhD in Economics, University of Bristol, 2000.

ATTIVITA' DIDATTICA

Topics in Macro and Financial Financial Econometrics (corso di laurea magistrale)

Economia e Politica Internazionale (corso di laurea magistrale)

RICERCHE FINANZIATE

- 2007: Research project on the “Determinants of Merger and Acquisition in Europe”, joint with Prof. Jerry Coakley and Dr. Claudia Girardone; financed by the Research Promotion Fund, University of Essex.

- 2009-2010: RECent project on "Advances in the study of business cycle and economic growth (ASBE)"; joint with members of the Department of Economics, Universita' of Modena and Reggio Emilia; financed by Fondazione Cassa di Risparmio Modena

- 2011-2012: RECent project on "Real and financial economic dynamics in a globalized word: Theory, Modelling, and Policy Implications (REFIGLO)"; Principal Investigator, Universita' of Modena and Reggio Emilia; financed by Fondazione Cassa di Risparmio Modena

- 2012-2015: Componente dell' unita' locale dell' Universita' di Modena e Reggio Emilia per quanto riguarda il progetto PRIN "La previsione economica e finanziaria: il ruolo dell'informazione e la capacità di modellare il cambiamento", Responsabilie scientifico dell' unita' locale: Prof Mario Forni. Responsabilie scientifo nazionale: Prof Tommaso Proietti

- 2015-2017: Componente unita' di Palermo del Progetto di ricerca internazionale "Implied Volatility and higher order moments: new measures and indexes of financial connectedness", Responsabile scientifico Prof. Silvia Muzzioli,

ASSOCIAZIONI SCIENTIFICHE

Societa Italiana di Econometria, SIDE

Econometrics Society

PUBBLICAZIONE

Cipollini, A. Ferretti R. and F. Pattarin (2016): "Can an unglamorous non-event affect prices? The role of newspapers", *Cogent Economics & Finance*, Volume 4, 2016 - Issue 1, pages 1-16

Cipollini, A., Lo Cascio, I. and S. Muzzioli (2015). "Volatility co-movements: A time-scale decomposition analysis," *Journal of Empirical Finance*, vol. 34(C), pages 34-44.

Cipollini, A., Coakley, J. and H. Lee (2015): "The European sovereign debt market: from integration to segmentation", *The European Journal of Finance*, vol. 21(2), pages 111-128

Cipollini, A. and Fiordelisi, F. (2012): "Economic Value, Competition and Financial Distress in the

European banking system”. *Journal of Banking and Finance*, volume 36, Issue 11, pp 2865-3122

Abdelaziz, M., Chortareas G., and A. Cipollini (2012): “Switching to floating exchange rates, devaluations and stock returns in MENA countries. *International Review of Financial Analysis*, Volume 21, 119-127.

Abdelaziz, M., Chortareas G., and A. Cipollini (2011): "Exchange Rates and Stock Prices in the

MENA countries: What Role for Oil?”, *Review of Development Economics*, Volume 15 (4), 758-774

Abdelaziz, M., Chortareas G., and A. Cipollini (2010): “Stock Returns and Exchange Rate Volatility

Spillovers in the MENA Region”, *Journal of Emerging Market Finance*. Volume 9, 257-284,

Aslanidis, N. and Cipollini, A. (2010): “Leading indicator properties of US high-yield credit spreads”,

Journal of Macroeconomics, Vol. 33, No. 1, pp. 145-156

Cipollini, A. and G. Kapetanios (2009): "Forecasting financial crisis and contagion through Dynamic

Factor analysis", *Journal of Empirical Finance*, Volume 16, Issue 2, 188-200

Cipollini, A., Fattouh, B. and Mouratidis, K. (2009):“Fiscal readjustments in the US: a non-linear time series analysis”, *Economic Inquiry*, 47 (1) , 34-54.

Cipollini, A., and Missaglia, G. (2008): “Forecasting industry sector default rates through dynamic factor models”, *Journal of Risk Model Validation*, 2(3), 59-79.

Cipollini, A. and G. Kapetanios (2008): "A Stochastic Variance Factor Model for Large Datasets and an Application to S&P

Data.", *Economics Letters*, 100(1), 130-134

Cipollini, A., K. Mouratidis, N. Spagnolo (2008): “Evaluating currency crises: the case of the European Monetary System”, *Empirical Economics*, 35(1), 11-27.

Arestis, P., Caporale, G., and Cipollini, A., Spagnolo, N. (2005) "Testing for Financial Contagion between developed and emerging markets during the 1997 East Asian crisis", *International Journal of Finance and Economics*, (10), 4, 359-367.

Caporale, G., Cipollini, A, Spagnolo, N. (2005): "Contagion in East Asia: a conditional correlation analysis approach", *Journal of Empirical Finance*, 12(3), 476-489.

Caporale, G., Cipollini, A., Demetriades, P. (2005): "Monetary policy and the exchange rate during the Asian crisis: Identification through heteroscedasticity", *Journal of International Money and Finance*, 24(1), 39-53.

Arestis, P., Cipollini, A., Fattouh, B. (2004): "Threshold effects in the US budget deficit", *Economic Inquiry*, 42(2), 214-222.

Arestis, P., Caporale, G., Cipollini, A, (2002): "Does inflation targeting affect the trade-off between output gap and inflation variability?", *The Manchester School*, 70(4), 528-545.

Cipollini, A (2001). "Testing the government intertermporal solvency condition: a Smooth Transition Error Correction Model approach". *The Manchester School*, 69 (6), pp. 643-655.

Caporale, G.M. and Cipollini, A (2002) "The Euro and Monetary Policy Transparency", *Eastern Economic Journal*, 28(1), pp. 59-70.

Cipollini, A. (2002) Financial Turbulence and Capital Markets in Transition Countries, edited by J. Holscher (Basingstoke: Palgrave, 2000), book review for the *Journal of Common Market Studies*,

AMBITI DI RICERCA

Macroeconometria, Econometria Finanziaria, Fragilita' Finanziaria