

# Curriculum Vitae

## INFORMAZIONI PERSONALI

**Nome** GIUSEPPE  
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## FORMAZIONE TITOLI

1. Associate Professor of Econometrics, Department SEAS, University of Palermo, Palermo, Italy, 2019-2021.
2. PhD in Econometrics and Empirical Economics, Tor Vergata University, Rome, Italy, 2002-2007. Supervisor: Franco Peracchi. Thesis: Non-response Errors in Sample Surveys.
3. Masters in Economics, Mark A+, CORIPE Piemonte, Moncalieri (Turin), Italy, 2002.
4. Laurea *Summa cum laude*, Statistics and Economic Science, University of Palermo, Italy, 2001.

## ATTIVITA' DIDATTICA

1. Economics: Micro and Macro Economics, University of Palermo, SEAS department, years: 2013-2023.
2. Econometrics: Microeconometrics module, University of Palermo, SEAS department, years: 2018-2023.
3. Computer knowledges: Introduction to Stata, University of Palermo, SEAS department, years: 2020-2023.

## RICERCHE FINANZIATE

1. "The economics of old age risks" (MIUR PRIN 2015FMRE5X). National coordinator: Jappelli Tullio. Local coordinator: Dardanoni Valentino.
2. "Rationality and attention in children" (MIUR PRIN 2017 PRJ-0324). National coordinator: Dardanoni Valentino.

## INCARICHI / CONSULENZE

1. SERISS: sampling design, weights and imputations in the Survey of Health, Ageing and Retirement in Europe (SHARE), Wave 7. Anni 2019-2020. Responsabile scientifico: De Luca Giuseppe.
2. SHARE-COHESION: Surveu design, weights and imputations in the Survey of Health, Ageing and Retirement in Europe (SHARE), Wave 8. Anni 2020-2021. Responsabile scientifico: De Luca Giuseppe.
3. SHARE-COHESION: Surveu design, weights and imputations in the Survey of Health, Ageing and Retirement in Europe (SHARE), Wave 9. Anni 2022-2023. Responsabile scientifico: De Luca Giuseppe.

## ASSOCIAZIONI SCIENTIFICHE

1. Società Italiana di Econometria
2. The Econometric Society

## PUBBLICAZIONE

## JOURNAL ARTICLES

1. De Luca, G. (2008). SNP and SML estimation of univariate and bivariate binary-choice models. *The Stata Journal*, 8, 190-220.
2. De Luca, G., and Perotti, V. (2011). Estimation of ordered response models with sample selection. *The Stata Journal*, 11, 213-239.
3. De Luca, G., and Magnus, J.R. (2011). Bayesian model averaging and weighted-average least squares: Equivariance, stability and numerical issues. *The Stata Journal*, 11, 518-544.
4. De Luca, G., and Peracchi, F. (2012). Estimating Engel curves under unit and item nonresponse. *Journal of Applied Econometrics*, 27, 1076-1099.
5. Dardanoni, V., De Luca, G., Modica, S., and Peracchi, F. (2012). A generalized missing-indicator approach to regression with imputed covariates. *The Stata Journal*, 12, 1-30.
6. De Luca, G., Rossetti, C., and Vuri, D. (2014). In-work benefits for married couples: An ex-ante evaluation of EITC and WTC policies in Italy. *IZA Journal of Labor Policy*, 3, 1-24.
7. Dardanoni, V., De Luca, G., Modica, S., and Peracchi, F. (2015). Bayesian model averaging for generalized linear models with missing covariates. *Journal of Econometrics*, 184, 452-463.
8. Magnus, J.R., and De Luca, G. (2016). Weighted-average least squares (WALS): A survey. *Journal of Economic Surveys*, 30, 117-148.
9. De Luca, G., Magnus, J.R., and Peracchi, F. (2018). Balanced variable addition in linear models. *Journal of Economic Surveys*, 32, 1183-1200.
10. De Luca, G., Magnus, J.R., and Peracchi, F. (2018). Weighted-average least squares estimation of generalized linear models. *Journal of Econometrics*, 204, 1-17.
11. De Luca G., Magnus, J.R., and Peracchi, F. (2019). Comments on "Unobservable Selection and Coefficient Stability: Theory and Evidence" and "Poorly Measured Confounders are More Useful on the Left Than on the Right". *Journal of Business & Economic Statistics*, 37, 217-222.

12. De Luca G., Magnus, J.R., and Peracchi, F. (2020). Posterior moments and quantiles for the normal location model with Laplace prior. *Communications in Statistics - Theory and Methods*, 50, 4039-4049.
13. De Luca G., and Magnus, J.R. (2021). Weak versus strong dominance of shrinkage estimators. *Journal of Quantitative Economics*, 19, 239-266.
14. De Luca G., Magnus, J.R., and Peracchi, F. (2022). Sampling properties of the Bayesian posterior mean with an application to WALS estimation. *Journal of Econometrics*, 230, 299-317.
15. De Luca G., Magnus, J.R., and Peracchi, F. (2023). Weighted-average least squares (WALS): Confidence and prediction intervals. *Computational Economics*, 61, 1637-1664
16. De Luca G., and Magnus, J.R. (2024). Shrinkage efficiency bounds: An extension. *Communications in Statistics-Theory and Methods*, 53,4147-4152.
17. De Luca G., Magnus, J.R., and Peracchi, F. (2025). Bayesian estimation of the normal location model: A non-standard approach. *Oxford Bulletin of Economics and Statistics*, 87, 913-923.
18. De Luca G., Magnus, J.R., and Vasnev A.L. (2025). Maximum likelihood estimation of the linear model with equicorrelated errors. *Communications in Statistics-Theory and Methods*, 54, 6295-6302.
19. De Luca, G., and Magnus, J. R. (2025b). Weighted-average least squares: Improvements and extensions. *The Stata Journal*, 25(3), 587-626.
20. De Luca, G. and Magnus, J. R. (2025c). Weighted-average least squares: Beyond the simple linear regression model. *The Stata Journal*, 25(4), 1-40.

## CHAPTERS IN BOOKS AND EDITED VOLUMES

1. De Luca, G., and Lipps, O. (2005). Fieldwork and sample management in SHARE. In Borsch-Supan, A., and Jurges, H. (ed.), p. 75-81. *The Survey of Health, Aging, and Retirement in Europe-Methodology*, Mannheim.
2. De Luca, G., and Peracchi, F. (2005). Survey participation in the first wave of SHARE. In Borsch-Supan, A., and Jurges, H. (ed.), p. 88-104. *The Survey of Health, Aging, and Retirement in Europe-Methodology*, Mannheim.
3. De Luca, G., and Rossetti, C. (2008). Sampling design and weighting strategies in the second wave of SHARE. In Borsch-Supan, A., Brugiavini, A., Jurges, H., Mackenbach, J., Siegrist, J., and Weber, G. (ed.), p. 333-338. *Health, Aging and Retirement in Europe (2004-2007) - Starting the Longitudinal Dimension*, Mannheim.
4. Lynn, P., De Luca, G., Ganninger, M. and Hader, S. (2012). Sampling design in SHARE wave four. In Malter, F., and Borsch-Supan, A. (ed.), *SHARE Wave 4: Innovations & Methodology*, p. 74-123. Munich: Munich Center for the Economics of Aging, Max Planck Institute for Social Law and Social Policy.
5. De Luca, G., Celidoni, M. and Trevisan, E. (2015). Item nonresponse and imputation strategies in SHARE wave 5. In Malter, F., and Borsch-Supan, A. (ed.), *SHARE Wave 5: Innovations & Methodology*, p. 85-100. Munich: Munich Center for the Economics of Aging, Max Planck Institute for Social Law and Social Policy.
6. De Luca, G., Rossetti, C., and Malter, F. (2015). Sample design and weighting strategies in SHARE wave 5. In Malter, F., and Borsch-Supan, A. (ed.), *SHARE Wave 5: Innovations & Methodology*, p. 75-84. Munich: Munich Center for the Economics of Aging, Max Planck Institute for Social Law and Social Policy.
7. Bergmann, M., De Luca, G., and Scherpenzeel, A. (2017). Sample design and weighting strategies in SHARE wave 6. In Malter, F., and Borsch-Supan, A. (ed.), *SHARE Wave 6: Panel Innovations and Collecting Dried Blood Spots*, p. 77-93. Munich: Munich Center for the Economics of Aging, Max Planck Institute for Social Law and Social Policy.
8. Bergmann, M., Bethmann, A., and De Luca, G. (2019). Sampling design in SHARE wave 7. In Bergmann, M., Scherpenzeel, A., and Borsch-Supan, A. (ed.), *SHARE Wave 7 Methodology: Panel Innovations and Life Histories*, Chapter 5, p. 81-87. Munich: Munich Center for the Economics of Aging, Max Planck Institute for Social Law and Social Policy.
9. De Luca, G., and Rossetti, C. (2019). Weights and imputations. In Bergmann, M., Scherpenzeel, A., and Borsch-Supan, A. (ed.), *SHARE Wave 7 Methodology: Panel Innovations and Life Histories*, Chapter 9, p. 167-189. Munich: Munich Center for the Economics of Aging, Max Planck Institute for Social Law and Social Policy.
10. Bergmann, M., Bethmann, A., De Luca, G. (2022). Sampling design in SHARE wave 8 and recruitment of refreshment samples until the suspension of fieldwork. In Bergmann, M., and Borsch-Supan, A. (ed.), *SHARE Wave 8 Methodology: Collecting Cross-National Survey Data in Times of COVID-19*, Chapter 2, p. 23-30. Munich: Munich Center for the Economics of Aging, Max Planck Institute for Social Law and Social Policy.
11. De Luca, G., Li Donni, P., Rashidi, M. (2022). Weights and imputations in SHARE wave 8. In Bergmann, M., and Borsch-Supan, A. (ed.), *SHARE Wave 8 Methodology: Collecting Cross-National Survey Data in Times of COVID-19*, Chapter 6, p. 133-145. Munich: Munich Center for the Economics of Aging, Max Planck Institute for Social Law and Social Policy.
12. Bergmann, M., Bethmann, A., De Luca, G. (2022). Sampling for the first SHARE Corona survey after the suspension of fieldwork in wave 8. In Bergmann, M., and Borsch-Supan, A. (ed.), *SHARE Wave 8 Methodology: Collecting Cross-National Survey Data in Times of COVID-19*, Chapter 7, p. 149-151. Munich: Munich Center for the Economics of Aging, Max Planck Institute for Social Law and Social Policy.
13. De Luca, G., Li Donni, P., Rashidi, M. (2022). Weights and imputations in the first SHARE Corona survey. In Bergmann, M., and Borsch-Supan, A. (ed.), *SHARE Wave 8 Methodology: Collecting Cross-National Survey Data in Times of COVID-19*, Chapter 11, p. 175-178. Munich: Munich Center for the Economics of Aging, Max Planck Institute for Social Law and Social Policy.
14. De Luca, G., and Magnus, J. R. (2025a). Weighted-average least squares estimation of panel data models. In: M. Arashi, A., and Norouzirad, M. (eds), *Advances in Shrinkage and Penalized Estimation Strategies: Honoring the Contributions of A. K. Md. Ehsanes Saleh*, Emerging Topics in Statistics and Biostatistics. Springer, New York.

## IN PROGRESS

1. De Luca, G., and Magnus, J.R. (2027) *From the Normal Location Model to Weighted-Average Least Squares Model Averaging. This will appear in the series Monographs on Statistics and Applied Probability, published by Chapman & Hall/CRC Press.* (Book)
2. Brugiavini, A., De Luca, G., MaCurdy, T., and Weber, G. The effects of social policies on the working careers of Europeans.
3. De Luca G. A generalized missing indicator approach to IV regressions with imputed regressors or instruments.

## OTHER UNPUBLISHED MANUSCRIPTS/REPORTS

1. De Luca, G., and Rossetti, C. (2018) Stata program to compute calibrated weights from scientific use file and additional database. *SERISS report D2.10*.
2. De Luca, G. (2017). Code for Flexible Imputation Algorithm - Documentation. *SERISS report D2.12*.
3. De Luca, G. (2016). Report on existing approaches to computing calibrated weights and possible improvements. *SERISS report D2.8*.
4. Cipollone A., Coromaldi, M., Curci, N., De Luca, G., Depalo, D. and Rossetti, R. (2013). The Non-Behavioural Module of the Italian Micro-Simulation Model EconLav. *MEF Working paper series*, Department of Treasury, Italian Ministry of Economy and Finance.

## ATTIVITA' SCIENTIFICHE

**Associate editor:** Italian Economic Journal (since December 2021)

**Referee:** Italian Economic Journal, Applied Economic Perspectives & Policy, Computational Statistics, International Econometric Review, International Journal of Computational Economics and Econometrics, Journal of Economic Inequality, Journal of Economic Literature, Journal of Population Economics, Journal of the Royal Statistical Society - Serie A, Labour, MEF Working paper series, Rivista Italiana degli Economisti, Statistical Methods and Application, Statistics, SSM - Population Health.

**Paper presentations:** ICEEE (on-line 2021), ESEM 2017 (Lisbon), ICEEE 2017 (Messina), University of Lausanne (2016), University of Bozen (2013), University of Palermo (2012, 2017), University of Siena (2012), Italian Ministry of Economy and Finance (Rome 2012, 2009), STATA Users Meeting (Milano 2008, Rome 2006), Bank of Italy (Palermo 2008), International Microsimulation Association Conference (Vienna 2007), ICEEE 2007 (Rimini), StataCorp (College Station 2007), ESEM 2006 (Vienna).

**Fellowships:** RTN fellowship, Mannheim Research Institute for the Economic of Ageing, Mannheim University, Germany, 2004. AMANDA fellowship, Department of Economics, Ca' Foscari University, Venice, Italy, 2003-2005.

## AMBITI DI RICERCA

Microeconometric theory and applications. Model averaging methods. Problems of survey design and nonresponse. Semiparametric estimation methods. Labor supply, taxes and policy evaluation.