Paolo Paruolo

UNIVERSITY OF INSUBRIA

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Contact data

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Biography

Born November 5, 1963
Married, three children
Degree in Statistics and Economics, (Italy) University of Bologna, 1987
Ph.D. in Mathematical Statistics (Denmark) University of Copenhagen, 1995
1989 to 1997: Assistant professor Faculty of Statistical Sciences, University of Bologna, Italy
1998 to 1999: Associate Professor in Econometrics, Faculty of Statistical Sciences, University of Bologna, Italy
1999 to present: Full Professor in Econometrics, School of Economics, University of Insubria, Varese, Italy

Qualifications and awards

Econometric Theory Award, in recognition of research contributions, Multa scripsit, to the Science of Econometrics, 2003
Best textbook in statistics Award of the Italian Statistical Society 1993 for the book: Paruolo (1992) Note on estimation theory (in italian), CLUEB

Co-editor of: Econometric Theory since 2000

Member of the following societies:

- Econometric Society, since 1989
- Italian Statistical Society, since 1990
- Institute of Mathematical Statistics, since 1993

Research interests

Macro-Econometrics, Multivariate Time-Series analysis

Teaching experience and appointments

He has taught the following undergraduate and graduate courses: Economic forecasting techniques, Econometrics, Advanced Econometrics, Microeconometrics, Financial Econometrics, Advanced Financial Econometrics, Statistics.

These courses were given at the following institutions:
Faculty of Statistical Sciences and Faculty of Political Sciences University of Bologna, Italy; Faculty of Natural Sciences, University of Copenhagen, Denmark; Faculty of Economics, University of Southern Switzerland, Lugano, Switzerland.

He is:

- Dean of the graduate course of studies in Economics, Banking and Finance, Faculty of Economics, University of Insubria, Varese, Italy, since 2003.
- Head of the Department of Economics since 2001.
- Liason officer of the Rector of the University of Insubria, Varese, Italy on the Board of Directors of CINECA since 2005.

Representative publications

1. Paruolo P. (1996b) On the determination of integration indices in I(2) systems, Journal of Econometrics, vol. 72, 313-356.

2. Abadir K., Paruolo P. (1997a) Two mixed normal densities from cointegration analysis, Econometrica, 65, 671-680.

3. Paruolo P. (1997b) Asymptotic inference on the moving average impact matrix in cointegratared I(1) VAR systems, Econometric Theory, 13, 79-118

4. Costa M., Gardini A., Paruolo P. (1997c) A reduced rank regression approach to tests of asset pricing, Oxford Bulletin of Economics and Statistics, 59, 163-181.

5. Paruolo P., Rahbek A. (1999a) Weak exogeneity in I(2) VAR systems, Journal of Econometrics, 93, 281-308

6. Paruolo P. (2000a) Asymptotic efficiency of the two stage estimator in I(2) systems, Econometric Theory 16, 4, 524-550.

7. Paruolo P. (2001a) “The power of lambda max” Oxford Bulletin of Economics and Statistics 63/3, 395-403.

8. Abadir K.M., Paruolo P. (2002a) “Simple Robust Testing of Regression Hypotheses: a Comment” Econometrica, 70, 2097-2099.

9. Paruolo P. (2002b) “Asymptotic inference on the moving average impact matrix in cointegrated I(2) VAR systems”, Econometric Theory, 18, 673-690

10. Paruolo P. (2002c) “On Monte Carlo Estimation of Relative Power” Econometrics Journal, 5, 65-75.

11. P. Paruolo (2005a) Automated Inference and the Future of Econometrics: A comment, Econometric Theory, 21, 78-84

12. Omtzigt P., P. Paruolo (2005b) “Impact Factors”, Journal of Econometrics 128, 31-68

13. P. Paruolo (2005c) "Common trends and cycles in I(2) VAR systems", forthcoming in Journal of Econometrics.