

Fausto Galli

CONTACT

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Work: Dipartimento di Scienze Economiche e Statistiche (DISES), via Ponte don Melillo - 84084 - Fisciano (SA), Italy.

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PERSONAL DETAILS

Born in Cantù (Co), Italy, 21 April 1969.

Italian Citizen.

CURRENT POSITION

Assistant professor (ricercatore), University of Salerno, Italy.

RESEARCH INTERESTS

Time series analysis, financial econometrics, forecasting, numerical methods.

EDUCATION

September 2009. **Ph.D. in Economics.** CORE, Université Catholique de Louvain, Belgium. Supervisor Luc Bauwens.

June 2003. **Dottorato (Ph.D.) in Economics.** Università degli Studi di Bologna, Italy.

July 1999. **Master in Economics (MEc).** Università Commerciale Luigi Bocconi, Milan.

December 1996. **Laurea (B.S.)** in Social and Economic Sciences (DES). Università Commerciale Luigi Bocconi, Milan. Thesis in Operation Research. Final grade: 105/110.

PROFESSIONAL EXPERIENCE

March 2011 - . **Assistant professor (ricercatore)**, University of Salerno, Italy.

December 2010 - February 2011. **Post-doc Researcher** Fond National de la Recherche (FNR), University of Luxembourg. Teacher of the course of market microstructure theory.

September 2009 - November 2010. **Invited professor**, University of Sassari, Italy, teacher of the course of econometrics.

September 2007 - June 2009. **Invited professor**, teacher of the MBA courses in statistics and forecasting, Alberta School of Business, Edmonton, Canada.

April 2007 - June 2009 . **Teacher** of the Ph.D. course in Time Series Analysis, University of Lugano, Switzerland.

September 2002 - May 2007. **Teaching assistant** for various undergraduate and graduate courses in Mathematics, Statistics, and Econometrics. for the Université Catholique de Louvain, Louvain-la-Neuve and the Università della Svizzera Italiana, Lugano, Switzerland.

January 2006 - August 2007 **PostDoc researcher**, University of Lugano, Switzerland.

August 1997-December 2000. Freelance **translator** of Rudiger Dornbusch economic newsletters.

March 1997-February 2000. **Junior economist**. CFS Economics, Milan.

February 1992-March 1994. **Research assistant**. CeSPEL (Univ. Bocconi), Milan.

ARTICLES

The moments of Log-ACD models: (with L. Bauwens and P. Giot). *Quantitative and Qualitative Analysis in Social Sciences*, 2008 2/1, pp 1-28.

A nonparametric ACD model (with A. Cosma). CORE DP 2006/67.

Efficient Importance Sampling for ML estimation of SCD models (with L. Bauwens). *Computational Statistics & Data Analysis*, 2009 53/6, pp. 1974-1992.

How vulnerable is India to climatic stress? Measuring vulnerability to drought using the Security Diagram concept (with L. Acosta and al). *Die Erde* 137, 3, 2006.

Crisis Probability Curves (CPCs): A measure of vulnerability thresholds across space and over time (with L. Acosta). Mimeo.

COMMUNICATIONS AT SEMINARS AND CONFERENCES

March, 2010. Seminar at DEIR, University of Sassari, Italy.

January, 2010. XI Workshop on Quantitative Finance. Palermo, Italy.

June, 2007. NCCR FINRISK Research Day 2007. Gerzensee, Switzerland.

April, 2007. International Workshop on Computational and Financial Econometrics. Geneva, Switzerland.

June, 2006. NCCR FINRISK Research Day 2006. Gerzensee, Switzerland.

February, 2006. Risk Management: from Basel II to Basel III. Ascona, Switzerland.

October, 2005. University of Lugano Finance Seminar. Lugano, Switzerland.

September, 2005. International Conference on Finance. Copenhagen, Denmark.

March, 2005. CORE econometrics seminar. Louvain-la-Neuve, Belgium.

June 2004. RTN Summer School, Economics and Econometrics of Market Microstructure. Constance, Germany.

February 2004. Young Financial Researchers Day. Leuven, Belgium.

January 2002. Giornata CIDE. Bologna, Italy.

November 2001. CORE econometrics seminar. Louvain-la-Neuve, Belgium.

EDITORIAL ACTIVITIES

Referee for *Computational Statistics & Data Analysis*, *Quantitative Finance*, *Oxford Bulletin of Economics and Statistics*, *Journal of Applied Econometrics*.

HONOURS

October 2001. FNRS (Belgian National Fund for Scientific Research) scholarship:
3 years.

October 1998. MURST (Italian Ministry of University and Research) scholarship:
3 years.

September 1998. Romeo ed Enrica Invernizzi scholarship: annual.

LANGUAGES

English, French: proficient. **Italian:** mother tongue.

SOFTWARE

Gauss, Ox, Fortran, R, TSP, EViews, L^AT_EX.