

## **Diego Lubian**

Department of Economics  
University of Verona  
Polo Universitario S.Marta  
via Cantarane 24, 37129 Verona, Italy  
tel. + 39 045 8028419, fax + 39 045 8028524  
diego.lubian@univr.it

### **Education**

Laurea in Economica e Commercio , Ca' Foscari University of Venice, 1985  
M.A. in Economics, University of California, Berkeley, 1989.

### **Academic positions**

Professor of Econometrics, University of Verona, 2004-  
Associate Professor of Econometrics, University of Verona, 2001-2003  
Associate Professor of Econometrics, University of Lecce, 1998-2001  
Assistant Professor of Econometrics, University of Padua, 1990-1998

### **Scholarships**

Fondazione "Luigi Einaudi", Torino, 1986  
Cassa di Risparmio di Venezia, Venezia, 1987  
Ente Einaudi, Roma, 1988

### **Professional services**

Head, Department of Economics, University of Verona, 2012-2015, 2015-  
Head, Graduate School of Economics, University of Verona, 2006-2012

### **Referee**

Journal of Econometrics, Econometric Theory, Journal of Time Series Analysis, European Economic Review, Journal of International Money and Finance, Journal of Economic Behavior and Organization, Economics Bulletin, European Journal of Finance, Computational Statistics and Data Analysis, Studies in Nonlinear Dynamics and Econometrics, Research in Economics.

### **Research grant assessor**

Rientro dei cervelli (Italy); PRIN (Italy); University of Padova.

### **Research grants**

- PRIN 2005-2007 (PI) "Econometric models for the analysis of volatility in financial time series"  
- Fondazione Studi Universitari Vicenza 2011-2014 (Co-PI, joint with Pamela Giustinelli, University of Michigan), "Unravelling Family decision Making on Children's Curriculum"  
- University of Verona 2014-2016 (Co-PI, joint with Alessandro Bucciol, University of Verona), "Econometric analysis of the college-to-work transition"

### **Teaching experience**

- "Introductory Econometrics" (undergraduate), University of Verona, University of Lecce and University of Ancona  
- "Financial Econometrics" (M.Sc.), University of Verona  
- "Econometrics" (Ph.D.), University of Verona, University of Padova and CIDE  
- "Microeconomics" (undergraduate), University of Verona and University of Padova

### **Publications**

- "Isteresi nel tasso naturale: una interpretazione della elevata e persistente disoccupazione attuale", **Giornale degli Economisti e Annali di Economia**, XLV, 1986, 1-2: 55-72.

- “Cointegrazione nelle serie storiche macroeconomiche”, (con Pier Giorgio Ardeni), **Giornale degli Economisti e Annali di Economia**, XLVI, 1987, 7-8: 437-465.
- “Are Exchange Rates Too Volatile?”, **Ricerche Economiche**, 1988, 4:630-651.
- “Purchasing Power Parity During the 1920’s”, (con Pier Giorgio Ardeni), **Economics Letters**, 1989, 30: 357-362.
- “Co-integration and Trend Reversion in Purchasing Power Parity”, (con Pier Giorgio Ardeni), **Giornale degli Economisti e Annali di Economia**, XLVIII, 1989, 3-4: 109-128.
- “Is There Trend Reversion in Purchasing Power Parity?”, (with Pier Giorgio Ardeni), **European Economic Review**, 1991, 35, 5: 1035-1056.
- “Specificazione dinamica e cointegrazione: un’analisi MonteCarlo della superconsistenza”, (con Luisa Bisaglia e Nunzio Cappuccio), in **Atti della XXXVI Riunione Scientifica della Società Italiana di Statistica**, 1992.
- “Purchasing Power Parity in the long run: a further look at the evidence”, **Giornale degli Economisti e Annali di Economia**, 1993, 365-387.
- “Representations of a Cointegrated System and Implied Estimation Procedure”, (con Nunzio Cappuccio), **Giornale degli Economisti e Annali di Economia**, 1994, p. 547-565.
- “Triangular Representation and Error Correction Mechanism in Cointegrated Systems”, (with Nunzio Cappuccio), **Oxford Bulletin of Economics and Statistics**, 1996, p. 409-415.
- “Fully modified estimation of cointegrating vectors via VAR prewhitening: a simulation study”, **Journal of the Italian Statistical Society**, 1996, 5:1.
- “Spurious regressions between  $I(1)$  processes with long memory errors”, (with Nunzio Cappuccio), **Journal of Time Series Analysis**, 1997, 341-354.
- “Long memory errors in time series regressions with a unit root”, **Journal of Time Series Analysis**, 1999, 20: 5, 565-577.
- “Estimation and inference on long run equilibria: a simulation study”, (with Nunzio Cappuccio), 2001, **Econometric Reviews**, vol. 20:1, p. 61-84.
- “Asymptotic inference in time series regressions with a unit root and infinite variance errors”, (with Francesca Callegari and Nunzio Cappuccio), **Journal of Statistical Planning and Inference**, 2003, 277-303 .
- “Investigating Asymmetry in U.S. Stock Market Indexes: Evidence from a Stochastic Volatility Model” (with Nunzio Cappuccio and Davide Raggi), **Applied Financial Economics**, 2006, 479-490.
- “Local Asymptotic Distribution of Stationarity Tests” (with Nunzio Cappuccio), **Journal of Time Series Analysis**, 2006, 323-346.
- “Asymptotic null distributions of stationarity and nonstationarity tests under local-to-finite variance errors” (with Nunzio Cappuccio), **Annals of the Institute of Statistical Mathematics**, 2007, 403-423.
- “Natural Born Economists?” (with Giam Pietro Cipriani and Angelo Zago), **Journal of Economic Psychology**, 2009, 455-468.

- “Happiness and Tax Morale: An Empirical Analysis” (with Luca Zarri), **Journal of Economic Behavior & Organization**, 2011 , 223-243
- “Cognitive ability, stereotypes and gender segregation in the workplace” (with Anna Untertrifaller), **Economics Bulletin**, 2014, 34: 2, pp. 1268-1282.
- “The power of unit root tests under local-to-finite variance errors” (with Nunzio Cappuccio and Mirko Mistrorigo), **Chaos, Solitons and Fractals**, 2015, 76, pp. 205-217.
- “Unit Root Tests: The Role of the Univariate Models Implied by Multivariate Time Series” (with Nunzio Cappuccio), **Econometrics**, 2016, 4, pp.1-11.