

Francesca Rossi

Maggio 2018

Contatti

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Interessi di ricerca

Econometria teorica, econometria spaziale, teoria asintotica, econometria applicata.

Posizioni accademiche

Settembre 2016 –: Ricercatore di Econometria a tempo determinato presso il Dipartimento di Scienze Economiche, Università of Verona.
(In congedo di maternità da ottobre 2016 ad aprile 2017).

2015- gennaio 2016: Visiting Fellow; Università di Milano Bicocca.

Settembre 2011- settembre 2016: Assistant Professor (with tenure from September 2014); Department of Economics, University of Southampton, UK.
(in congedo di maternità da 15/02/2015 a 01/09/2015).

2009-2011 Teaching Fellow; Department of Economics, London School of Economics and Political Science, UK.

2008-2009 Teaching Assistant; Department of Economics, London School of Economics and Political Science, UK.

Istruzione

2008-2011 Ph.D. in Economics, London School of Economics and Political Science.

2007-2008 Master of Research in Economics, London School of Economics and Political Science.

2005-2007 MSc Econometrics and Mathematical Economics, London School of Economics and Political Science.

1998-2003 Laurea (BSc+MSc) Magna cum Laude in Fisica, Università di Pavia.

Pubblicazioni

Improved Lagrange Multiplier Tests in Spatial Autoregressions, with P.M. Robinson, *The Econometrics Journal* (2014) 17, 139-64.

Refined Tests for Spatial Correlation, with P.M. Robinson, *Econometric Theory* (2015) 31, 1249-1280.

Refinements in Maximum Likelihood Inference on Spatial Autocorrelation in Panel Data, with P.M. Robinson, *Journal of Econometrics* (2015) 189, 446-456 .

Voters' preferences and electoral systems: the EuroVotePlus experiment in Italy.

with L. Bettarelli G. Iannantuoni and E. Manzoni, *Economia Politica* (2016) 34, 159-177

Indirect Inference in Spatial Autoregressions, with M. Kyriacou and P.C.B. Phillips, *The Econometrics Journal* (2017), 1-22.

Working papers

Do Individual Heterogeneity and Spatial Correlation Matter? An Innovative Approach to the Characterization of the European Political Space, with G. Iannantuoni and E. Manzoni. University of Milan Bicocca, Department of Economics, Management and Statistics working papers (2018). Submitted.

Work in progress

Misspecification Testing in Spatial Autoregressive Models, with J. Lee and P.C.B. Phillips, in progress.

Continuously Updated Indirect Inference in Spatial Autoregressions in Presence of Heteroskedasticity, with M. Kyriacou and P.C.B. Phillips, in progress.

Altre pubblicazioni

Review of **An Information Theoretic Approach to Econometrics**, by G. G. Judge and R.C. Mittelhammer, Cambridge University Press, *Economica* (2014) 81, 596-597.

Presentazioni e conferenze

2009 UC3M-LSE Econometric Workshop (Madrid).

2010 UC3M-LSE Econometric Workshop (London); University Milano Bicocca, Ph.D. students workshop (Milan); Conference on Semiparametric Methods in Economics and Finance (London); Econometrics and Statistics workshop, LSE (invited).

2011 Royal Economic Society, Ph.D. presentation; Royal Holloway, University of London (invited); University of Barcelona, Regional Quantitative Analysis Research Group (invited); University of Birmingham (invited); University of Southampton (invited); SIRE workshop, University of St. Andrews (invited); European Regional Science Association conference (Barcelona).

2012 Spring Econometrics Workshop (Southampton); Spatial Econometrics Association conference (Salvador); University of Surrey (invited).

2013 SIIE conference 2013 (Genoa); Singapore Management University (invited); University of Southampton; Symposium of Econometric Theory and Applications (Seoul); LSE (invited); Computational and Financial Econometrics conference (London).

2014 Singapore Management University (invited); 1st conference of IAAE (London); 24th annual meeting of Midwest Econometrics Group (Iowa City), Kazakh-British Technical University (invited), University of Verona (invited).

2015 University Milano Bicocca (invited)

2016 University of Geneva (invited)

2017 Annual Meeting of Midwest Econometric Group (College Station - TX)

2018 IAAE Annual Conference (Montreal, scheduled)

Altre attività

Coordinatore dei Ph.D. workshops 2014 e 2015 (University of Southampton); Coordinatore Erasmus e studenti internazionali (University of Southampton); collaborazioni per attività didattica di University of London International Programs (2007-present); research assistant per Professor P.M. Robinson (2007-2011); collaborazione di ricerca sul progetto "Impact of the introduction of RES risk/volatility on a conventional generation portfolio" (Pavia, 2008); referee for *Econometrics Journal*, *Journal of Econometrics*, *Econometric Theory*, *Regional Science and Urban Economics*, *Journal of Multivariate Analysis*, *Economia Politica*.

Attività Didattica

Università di Verona: Statistica (secondo anno Laurea Triennale). Econometrics for Management (PhD).

University of Southampton: Applied Econometrics (terzo anno BSc); Econometrics II (secondo anno BSc); Methods of Econometrics (secondo anno BSc), Econometrics I (MSc in Economics and Econometrics e PhD).

LSE (come teaching assistant): Introduction to Econometrics (secondo anno BSc e scuole estive); Econometric Analysis (MSc in Econometrics and Mathematical Economic).

Premi e riconoscimenti

ESRC Grant per il progetto *Specification testing against general alternatives in models with interacting agents* (2017-2020). Principal Investigator: J.Lee. Project members: Dr J.Lee and Dr F.Rossi. 233,557£

EIEF grant per il progetto *Do Individual Heterogeneity and Spatial Correlation Matter? An Innovative Approach to the Characterization of the European Political Space*, con Elena Manzoni. 10,000 €

"Programma per giovani ricercatori" Rita Levi Montalcini (2016-2019)

Strategic Research Development Fund – University of Southampton (2016)

Royal Economic Society Conference Grant (2013)

LSE Teaching Fellowship (2009-2011)

Scholarship "Fondazione Luigi Einaudi", Torino, Italy (2006/2007)

Scholarship "G. Mortara", Bank of Italy (2005/2006).

