

Francesca Rossi

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Contacts

Università degli Studi di Verona, via Cantarane 24, 37129, Verona (Italy).

Email: francesca.rossi_02@univr.it

Research Interests

Econometric theory, Spatial econometrics, Asymptotic theory, Applied Econometrics.

Professional Experience

September 2016 – present: Assistant Professor; Department of Economics (Ricercatore a tempo determinato within the scheme Rita Levi Montalcini), University of Verona, Italy.
(On maternity leave from October 2016 until April 2017).

September 2015- January 2016: Visiting Fellow; University of Milan Bicocca, Italy.

September 2011- September 2016: Assistant Professor (with tenure from September 2014); Department of Economics, University of Southampton, UK.
(on maternity leave from 15/02/2015 to 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.

Education

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 Physics, University of Pavia, Italy.

1999/2004 BA in Music, Conservatorio “Vittadini”, Pavia, Italy.

Publications

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. Manzonei, *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. Manzonei. 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.

Other publications

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

Presentation and Conferences

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 SIdE 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)

Other activities

Co-organiser of the Ph.D. workshop 2014 (University of Southampton); Coordinator for international students in Economics (University of Southampton); occasional lecturer and examiner for external programs of University of London (2007-present); research assistant for Professor P.M. Robinson (2007-2011); research collaboration on the project "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*.

Teaching

University of Verona: Statistics (2nd year). Econometrics for Management (PhD).

University of Southampton: Applied Econometrics (3rd year); Econometrics II (2nd year); Methods of Econometrics (2nd year), Econometrics I (MSc in Economics and Econometrics).

LSE (as teaching assistant): Introduction to Econometrics (2nd year and summer school); Econometric Analysis (MSc in Econometrics and Mathematical Economic).

Prizes and Fellowships

ESRC Grant for the project *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 for the project *Do Individual Heterogeneity and Spatial Correlation Matter? An Innovative Approach to the Characterization of the European Political Space*, with 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).

