

## Daniele Massacci

### PERSONAL DETAILS

*Date of birth:* March 8, 1978.

*Nationality:* Italian.

*Address:* Einaudi Institute for Economics and Finance, Via Sallustiana 62, 00187 Roma, Italy.

*E-mail:* [dm355@cantab.net](mailto:dm355@cantab.net)

*Languages:* Italian (mother tongue); English (fluent).

### ACADEMIC POSITIONS

Franco Modigliani Research Fellow in Economics and Finance, EIEF, (October 2011 -).

Lecturer, School of Economics, University of Surrey (September 2009 -): on unpaid leave from October 2011.

Assistant Professor, Department of Economics, University of Warwick (September 2008 - August 2009).

### RESEARCH FIELDS

Econometrics, Finance.

### RESEARCH INTERESTS

Time Series Analysis; Financial Econometrics; Empirical Asset Pricing.

### EDUCATION

PhD in Economics, University of Cambridge (2003 - 2008).

Thesis Title: "Econometric Analysis of Financial Contagion".

Supervisor: Professor M. Hashem Pesaran.

Examiners: Professor Richard J. Smith (Cambridge) and Professor Carlo Ambrogio Favero (Bocconi).

MSc in Economics, University of Warwick (2002 - 2003). Final mark: 75.6% (Distinction).

BSc in Economics, Università Politecnica delle Marche (Italy), (1997 - 2001). Final mark: 110/110, summa cum laude.

### TEACHING

#### A. PhD courses:

Empirical Asset Pricing, EIEF (2011 - ).

#### B. Master courses:

ECOM027: Research Methods, University of Surrey (2009 - 2011).

EC902: Econometrics A, Department of Economics, University of Warwick (2008 - 2009).

Quantitative Research Methods, Judge Business School, University of Cambridge (2005 - 2007)

Preparatory Course in Statistics, Faculty of Economics, University of Cambridge (2005 - 2007).

#### C. Undergraduate courses:

ECO2039: Financial Economics, Department of Economics, University of Surrey (2009 - 2011).

ECO3026: Corporate Finance, Department of Economics, University of Surrey (2009 - 2011).

EC306: Econometrics 2, Department of Economics, University of Warwick (2008 - 2009).

### OTHER EXPERIENCE

International Monetary Fund (IMF): Asia and Pacific Department, PhD Winter Intern (2008).

### ADDITIONAL QUALIFICATIONS

Post Graduate Certificate in Academic Practice (PGCAP).

### GRANTS

Faculty Research Support Fund, Faculty of Arts and Human Sciences, University of Surrey, £400 (2011).

Faculty Research Support Fund, Faculty of Arts and Human Sciences, University of Surrey, £500 (2010).

### HONOURS AND AWARDS

Franco Modigliani Research Fellowship in Economics and Finance, UniCredit – MedioCredito Centrale (2011 - 2013).

Tudor Studentship in Financial Econometrics, Faculty of Economics, University of Cambridge (2004 - 2007).

Economic and Social Research Council (ESRC) Research Studentship (2004 - 2006).

Scholarship from Corpus Christi College (2003 - 2006).

Scholarship from the Faculty of Economics, University of Cambridge (2003 - 2004).  
University of Cambridge Domestic Research Studentship (2003 - 2004).  
Cambridge European Trust award (2003 - 2006).  
Examiners' prize for the best overall performance in the MSc in Economics, University of Warwick (2003).  
Prize as best graduated student, Faculty of Economics, Università Politecnica delle Marche (2002).  
Erasmus scholarship, Department of Economics, University of Glasgow (2000 - 2001).  
Panathlon prize for best student-athletes (1995).

## **PROFESSIONAL AFFILIATIONS**

Affiliate Member, Centre for International Macroeconomics and Finance, University of Cambridge (2005-).  
Fellow of the Cambridge European Society (2004-).

## **SEMINAR PRESENTATIONS**

Seoul National University, Department of Economics (July 2011).  
University of Exeter, Department of Economics (April 2011).  
University of Warwick, Department of Economics (February 2009).  
University of Aarhus, Center for Research in Econometric Analysis of Time Series (CREATES) (February 2008).  
Einaudi Institute for Economics and Finance (EIEF), Rome (December 2007).  
Deutsche Bank, Quantitative Product Laboratory (QPL), Berlin (November 2007).  
University of Cambridge, Centre for International Macroeconomics and Finance (CIMF) (October 2006).

## **CONFERENCE PRESENTATIONS**

4<sup>th</sup> Italian Congress of Econometrics and Empirical Economics, Università di Pisa (January 2011).  
EC2 Conference "Identification in Econometrics, Theory and Applications" (Poster), Toulouse, (December 2010).  
Econometric Society World Congress, Shanghai (August 2010).  
3<sup>rd</sup> Italian Congress of Econometrics and Empirical Economics, Università Politecnica delle Marche (January 2009).  
"International Equity Markets Comovements and Contagion" (Discussant), Cass Business School, (May 2007).  
European Doctoral Group in Economics (EDGE) Jamboree, Munich (September 2006).

## **PHD SUPERVISION**

Apostolos Thomadakis, University of Surrey, 2009 - .

## **REFEREEING ACTIVITY**

Journal of Applied Econometrics, European Financial Management, Quantitative Finance.

## **WORKING PAPERS**

- 1) "A Simple Test for Linearity against Exponential Smooth Transition Models with Endogenous Variables".
- 2) "Testing Linearity against Smooth Transition Models with Endogenous Variables".
- 3) "Identification and Estimation in Bivariate Threshold Model with Endogenous Shifts".
- 4) "Parametric Analysis of Bivariate Simultaneous Discrete Response Model".
- 5) "Identification of Bivariate Incomplete Simultaneous Equations Probit Model with Multiple Equilibria".
- 6) "An Asymptotically Smoothed Two-Stage Nonlinear Least Squares Estimator for Threshold Regression Models with Endogenous Variables".

## **REFERENCES**

**Professor M. Hashem Pesaran**  
Faculty of Economics  
University of Cambridge  
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Cambridge, CB3 9DD  
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Email: mhp1@cam.ac.uk  
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Faculty of Economics  
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