LUCA PEDINI

Address: Piazzale R. Martelli, 8 ⋄ Ancona, AN (Italy)

Email : l.pedini@univpm.it

CURRENT POSITION

Postdoctoral fellowship in Econometrics *October 2019 - current*

Department of Economics and Social Sciences (DiSES)

Università Politecnica delle Marche, Ancona, Italy

Research project: "Econometric methods for credit scoring with the inclusion of *soft* information"

Supervisor : Prof. R. Lucchetti

EDUCATION

Ph.D in Economics *March 2019*

Department of Economics and Social Sciences (DiSES)

Università Politecnica delle Marche, Ancona, Italy

Thesis: "A multi-parallel BMA approach for Generalized Linear Models in Gretl"

Supervisor : Prof. R. Lucchetti

Thesis academic discipline: Econometrics (SECS-P/05)

Grade: Excellent

Master's Degree in Economics and Finance *July 2015*

Università Politecnica delle Marche, Ancona, Italy

Thesis: "Automated selection methods in Gretl"

Supervisor : Prof. R. Lucchetti

Grade: 110/110 magna cum laude

Bachelor's Degree in Economics *October 2012*

Università Politecnica delle Marche, Ancona, Italy

Thesis: "La Rivoluzione Sraffiana - Premesse ad una critica della teoria neoclassica"

Supervisor: Prof. S. Staffolani

Grade: 110/110 magna cum laude

RESEARCH INTERESTS

Bayesian Econometrics, Computational Statistics, Model Selection/Model Averaging, Time Series Econometrics, Big Data Econometrics and Machine Learning.

SUBMITTED/UNDER REVIEW PAPERS

- R. Lucchetti and L. Pedini, *ParMA: Parallelised Bayesian Model Averaging for Generalised Linear Models* - Journal of Statistical Software, 2020;

- C. Casoli, L. Pedini and F. Valentini, *Do Covid-19 Mobility Restrictions Affect Economic Uncertainty in Italy? Evidences from a SVAR Approach* - Economics Letters, 2021;

- L. Pedini and S. Severini, *Is ESG the new safe-haven? A cross-quantilogram analysis during Covid-19 pandemic* - Economics Letters, 2021.

WORKING PAPERS AND PROCEEDINGS

- R. Lucchetti and L. Pedini, *ParMA: Parallelised Bayesian Model Averaging for Generalised Linear Models* - Ca' Foscari University of Venice, Department of Economics Working Paper, 2020;

- R. Lucchetti and L. Pedini, *BMA in GLMs: a multi-parallel approach in Gretl* - GNU Regression, Econometrics and Time Series Library, 2019;

- R. Lucchetti, L. Pedini and C. Pigini, *BMA in Propensity Score Matching: evidence from the 2014 Italian tax credit reform* - GNU Regression, Econometrics and Time Series Library, 2019;

- C.Casoli, L. Pedini and F. Valentini, *Spatial models in Gretl: the SPM package* - GNU Regression, Econometrics and Time Series Library, 2019.

WORK IN PROGRESS

- R. Lucchetti, L. Pedini and C. Pigini, *A Bayesian Model Averaging Analysis for Propensity Score Matching in Tax Rebate.*

CONFERENCE TALKS, PRESENTATIONS AND SUMMER SCHOOLS

9th Italian Congress of Econometrics and Empirical Economics *January 21st-23rd, 2021*
SIdE, Italian Society of Econometrics
Presentation: "A Bayesian Model Averaging Analysis for Propensity Score Matching in Tax Rebate"

6th Gretl Conference *June 13th-14th, 2019*
Department of Political Sciences, University of Naples Federico II, Naples, Italy
Presentation: "Model Uncertainty in Propensity Score Matching"

6th SIdE Workshop for PhD Students, WEEE *August 23rd-24th, 2018*
SIdE, Italian Society of Econometrics
Scuola di Automazione per Dirigenti Bancari (S.A.DI.BA), Perugia, Italy
Presentation: "A Multi-parallel BMA approach for GLMs in Gretl"

6th Workshop on Computational Economics and Econometrics *June 26th-28th, 2018*
National Research Council of Italy
Research Institute on Sustainable Economic Growth, Rome, Italy
Presentation: "A Multi-parallel BMA approach for GLMs in Gretl"

Summer School in High-Dimensional Econometrics *July 17th-21st, 2017*
SIdE, Italian Society of Econometrics
Scuola di Automazione per Dirigenti Bancari (S.A.DI.BA), Perugia, Italy
Professors: A.B. Kock, M. Caner
Director of the school: J. Marcucci

LECTURING EXPERIENCE

Lecturer in Econometrics - II module (3 cfu) *May 2020 - Septmenber 2020*
M.Sc. in Economics and Finance
Università Politecnica delle Marche, Ancona, Italy

Teaching assistant for the course Econometrics (Prof. R. Lucchetti) *2019-2021*
Ph.D. in Economics
Department of Economics and Social Sciences (DiSES)
Università Politecnica delle Marche, Ancona, Italy

Teaching assistant for the course Time Series Econometrics (Prof. G. Palomba) *2019-2021*
Ph.D. in Economics
Department of Economics and Social Sciences (DiSES)
Università Politecnica delle Marche, Ancona, Italy

Academic tutoring activities in Statistics *2014-2015; 2016-2017; 2017-2018*
Università Politecnica delle Marche, Ancona, Italy
Facoltà di Economia "G.Fuà"

SOFTWARE COMPONENTS

`gretl` function packages:

- R. Lucchetti and L. Pedini - **ParMA** package: Parallelised Bayesian Model Averaging for Generalised Linear Models, 2020

- C. Casoli, L. Pedini and F. Valentini - **SPM** package: Spatial Regression Models, 2019

LANGUAGE SKILLS

Italian: mother language

English: Proficient (C1)

German: Basic (A2)

French: Basic (A2)

COMPUTER SKILLS

Operating Systems	Mac OS X, Windows, Ubuntu (Linux)
Computer Languages & Software	`gretl` (good), MATLAB (good), R (good), Python (good) Julia (basic), SQL (basic), C (basic).
Word-processing	LaTeX, Microsoft Word, Pages