Personal information

Surname(s) / First name(s): **Enrico Foscolo**

Email(s): enrico(dot)foscolo(at)gmail(dot)com

Nationality(-ies): Italian

Date of birth: 1983/10/11, Rimini (RN), Italy

Current position

Fixed–term Assistant Professor of Economic Statistic, Free University of Bozen–Bolzano, School of Economics and Management.

Affiliations

Member of the Italian Econometric Association (SIdE) since 2012.

Member of the Econometric Society since 2011.

Member of the Italian Statistical Society (SIS) since 2009.

Education

February 2012–February 2015: Fixed–term Assistant Professor, Free University of Bozen–Bolzano, School of Economics and Management. Research project, *Dependence models to study economic dynamics*. Supervisor: Dr Durante F..

July 2011–February 2012: Fixed–term Research Fellow, University of Bologna, Rimini Campus Branch. Research project, *Econometric analysis of financial dynamics: volatility and behavioral finance*. Supervisor: Prof Dr Gardini A..

January 2008–March 2011: Ph.D. in Statistics, University of Bologna. Thesis: *Inference on Copula–Based Correlation Structures*, supervisors Prof Dr Luati A. and Prof Dr Caló D. G..

November 2005–October 2007: Second Cycle Degree / Two year Master in *Statictical Sciences*, University of Bologna. Thesis: *Inferential Aspects of Copula Modeling*, supervisors Prof Dr Caló D. G., Dr Bruno F. and Dr Porcu E..

September 2002–July 2005: First Cycle Degree / Bachelor in *Finance and Insurance*, University of Bologna, Rimini Campus Branch. Thesis: *CDO pricing and correlation smile*, supervisors Prof Dr Cherubini U. and Dr Della Lunga G..

Visiting positions

February 2009–May 2009: visiting Ph.D. student, Department of Knowledge–Based Mathematical Systems, Johannes Kepler Universität, Linz (Austria). Supervisor: Dr Durante F..

February 2006–July 2007: visiting student, Departamento de Matematicas, Universidad Jaume I, Castellon de La Plana (Spain). Supervisors: Prof Dr Mateu J. and Dr Porcu E..

Schools

Summer School in Financial Market Mathematics "Dynamic Copula Methods in Finance", Bologna, 6–11 September 2010, Departments of Mathematics for Economic and Social Sciences, University of Bologna.

Programming with R for Statistical Research, Palermo, 22–25 June 2009, the SIS School (supported by the Italian Statistical Society).

Research interests

Multivariate dependence models with copulas, empirical processes, rank–based statistics, financial applications, behavioral finance, time–series econometrics.

Publications

DURANTE F., FOSCOLO E. (2012). Handling weak dependence structures with copulas. In: Atti della XLVI Riunione Scientifica Società Italiana di Statistica, Roma, 20–22 giugno 2012, ISBN: 978–88–6129–882–8.

GARDINI A., FOSCOLO E. (2012). Timely Indices for Residential Construction Sector. In: Atti della XLVI Riunione Scientifica Società Italiana di Statistica, Roma, 20–22 giugno 2012, ISBN: 978–88–6129–882–8.

DURANTE F., FOSCOLO E., RODRÌGUEZ–LALLENA J. A., ÙBEDA–FLORES M. (2012). A method for constructing higher dimensional copulas. **STATISTICS**, Volume 46, Issue 3, pages 387–404.

FOSCOLO E., LUATI A., LUBISCO A., PASQUINI L. (2011). Models for repeat legal abortions. In: Statistics in the 150 years from Italian Unification. SIS 2011 Statistical Conference, Bologna, 8–10 Giugno 2011, Book of Abstract, ISSN: 1973–9346.

FOSCOLO E. (2011). Inference on copula–based correlation structures. Ph.D. Thesis, supervisors Prof Dr Luati A. and Prof Dr Caló D. G..

FOSCOLO E., AYYAD C., PORCU E., MATEU J. (2008). Some new estimators for copula–based models. In: Statistics for Spatio–Temporal Modelling. Publisher Democratica Sarda, p. 217–228. , ISBN: 88–6025–098–6.

News articles

FOSCOLO E. (2011). Cosa c'é dietro la crisi del mattone. *La Voce di Romagna*, October, 2nd 2011, p. 3.

Talks

3*rd International Conference of the ERCIM WG on COMPUTING & STATISTICS (ERCIM'10)*, London, December 2010. *Comparison of different algorithms for optimizing the pseudo–likelihood surface in copula models* (a joint work with Borrotti M.).

19*th International Conference on Computational Statistics*, Paris, August 2010. *Application of Particle Swarm Approach to Copula Models Involving Large Numbers of Parameters* (a joint work with Borrotti M.).

Workshop on Copula Theory and its Applications, Warsaw, September 2009. *Multivariate copulas with a given lower dimensional margin* (a joint work with Durante F., Rodrìguez–Lallena J. A., Ùbeda–Flores M.).

Invited Seminars

GARCH and News Impact, University of Bologna, Rimini Campus Branch, May 11th, 2012.

Refereeing for Scientific Journals

Reviewer for submitted papers on *Copula Theory and its Applications* (2010), Lecture Notes in Statistics, vol. 198 – Proceedings, Jaworski P., Durante F., Härdle W., Rychlik T. (Eds.), Springer, Berlin/Heidelberg, ISBN: 978–3–642–12464–8.

Reviewer for submitted papers on **STOCHASTIC ENVIRONMENTAL RESEARCH AND RISK ASSESSMENT**, Springer, ISSN: 1436–3240 (printed version) / 1436–3259 (electronic version).

Teaching

a.y. 2011–2012: Statistics of the Public Sector (27066): M–2 Economic Statistics, Free University of Bozen–Bolzano, School of Economics and Management, Master in Economics and Management of the Public Sector (LM 63–D.M. 270/04).

. **September 2011–September 2012**: Teaching Assistant in different subjects for Econometric Theory, University of Bologna, Rimini Campus Branch, supervisor Prof Dr Fanelli L..

September 2010–September 2011: Teaching Assistant in different subjects for Econometric Theory, University of Bologna, Rimini Campus Branch, supervisor Prof Dr Gardini A..

September 2009–September 2010: Teaching Assistant in different subjects for Econometric Theory and Finance, University of Bologna, Rimini Campus Branch, supervisor Prof Dr Gardini A..

September 2008–September 2009: Teaching Assistant in different subjects for Statistical Analysis, University of Bologna, Forlí Campus Branch, supervisor Prof Dr Capitanio A..

September 2007–March 2008: Teaching Assistant in different subjects for Econometric Theory and Finance, University of Bologna, Rimini Campus Branch, supervisor Prof Dr Gardini A..

January 2006–June 2007: E–learning Teaching Assistant for Econometric Theory, University of Bologna, Rimini Campus Branch, supervisor Prof Dr Gardini A..

Language skills

Mother tongue(s) **Italian**

Self-assessment
European level(*)

	Understanding		Speaking		Writing
	Listening	Reading	Spoken interaction	Spoken production	
English	B2 Independent user	C1 Proficient user	B2 Independent user	B2 Independent user	C1 Proficient user
Spanish	A2 Basic user	A2 Basic user	A2 Basic user	A2 Basic user	A2 Basic user
German	A2 Basic user	A2 Basic user	A2 Basic user	A2 Basic user	A2 Basic user

(*) *Common European Framework of Reference (CEF) level*

English – **B1** certificate from CLIRO – Language Center at University of Bologna.

Computer skills

Familiarity with both **Unix**–based and **Microsoft Windows** systems.
Extensive experience in **Microsoft OFFICE** and **OpenOffice.org**.
ECDL (European Computer Driving Licence) certificate.
Experience in programming with **HTML**, **XML**, **JAVASCRIPT**, **C** (especially in connection with R), and **VISUAL BASIC FOR APPLICATIONS** (especially in connection with Microsoft Excel).
Experience in database management with applications in **IBM DB2 UDB**.
Extensive experience with **ECONOMETRIC VIEWS**, **MATLAB**, **SPSS for Windows** and **SPSS AnswerTree**, **R**, **GRETL**.
Proficiency and extensive experience in editing with **LaTeX**.

Bolzano, 2012/07/19