LUCA PEDINI

Email : luca.pedini@feem.it

CURRENT POSITION

Postdoctoral Researcher *December 2023 - ongoing*
Fondazione Eni Enrico Mattei (FEEM)
Milano, Italy
Program: "Econometrics of the Energy Transition"
Program director: Prof. M. Manera

PREVIOUS POSITIONS

Postdoctoral fellowship in Econometrics *December 2021 - November 2023*
Department of Economics and Social Sciences (DiSES)
Università Politecnica delle Marche, Ancona, Italy
Research project: "The economic impact of Covid 19 and mobility restrictions"
Supervisor : Prof. R. Lucchetti

Postdoctoral fellowship in Econometrics *October 2019 - September 2021*
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" (project funded by Confidi Uni.Co.)
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, Time Series Econometrics.

PUBLISHED ARTICLES

- R. Lucchetti and L. Pedini, 2023. *The Spherical Parametrisation for Correlation Matrices and its Computational Advantages* - Computational Economics, DOI: 10.1007/s10614-023-10467-3;
- R. Lucchetti and L. Pedini, 2022. *ParMA: Parallelised Bayesian Model Averaging for Generalised Linear Models* - Journal of Statistical Software, vol. 104 (Issue 2), DOI: 10.18637/jss.v104.i02;
- R. Lucchetti, L. Pedini and C. Pigini, 2022. *No such thing as the perfect match: Bayesian Model Averaging for treatment evaluation* - Economic Modelling, vol. 107(C), Elsevier, DOI: 10.1016/j.econmod.2021. 105729;
- C. Casoli, L. Pedini and F. Valentini, 2021. *Do Covid-19 mobility restrictions affect economic uncertainty in Italy? Evidence from a SVAR approach* - Economics Bulletin, vol. 41(4), AccessEcon.

SUBMITTED/UNDER REVIEW PAPERS

- L. Pedini, 2023. *Bayesian regression models in `gretl`: the BayTool package* submitted to Computational Statistics - S.I. “Computational Econometrics with `gretl`” [*Minor revisions*];
- L. Pedini, 2023. *Tips and tricks for Bayesian VAR models in `gretl`* submitted to Computational Statistics - S.I. “Computational Econometrics with `gretl`” [*Under review*];
- L. Pedini and S. Severini, 2023. *Are there other fish in the sea? Exploring the hedge, diversifier and safe haven properties of ESG investments*, submitted to Studies in Economics and Finance [*Revise and resubmit*].

WORKING PAPERS AND PROCEEDINGS

- L. Pedini and S. Severini, 2022. *Exploring the hedge, diversifier and safe haven properties of ESG investments: A cross-quantilogram analysis*, MPRA Paper 112339, University Library of Munich, Germany;
- R. Lucchetti, L. Pedini and C. Pigini, 2021. *Bayesian Model Averaging For Propensity Score Matching In Tax Rebate* - Working Paper 457, Università Politecnica delle Marche, Dipartimento di Scienze Economiche e Sociali;
- R. Lucchetti and L. Pedini, 2020. *ParMA: Parallelised Bayesian Model Averaging for Generalised Linear Models* - Ca’ Foscari University of Venice, Department of Economics Working Paper;
- C. Casoli, L. Pedini and F. Valentini, 2019. *Spatial models in Gretl: the SPM package* - GRETL 2019 Proceedings of the International Conference on the GNU Regression, Econometrics and Time Series Library, Università degli Studi di Napoli Federico II, Scuola delle Scienze Umani e Sociali, Quaderni 12.

WORK IN PROGRESS

- R. Lucchetti, L. Pedini and C. Pigini. *Bayesian Model Averaging in early warning systems*
- L. Pedini. *Random subset methods for estimating endogenous single equations*
- L. Pedini. *The `BVAR` package: Bayesian VAR models and structural analysis in `gretl`*;
- F. Giri, R. Lucchetti, M. Nicolau and L. Pedini. *The Italian stagnation conundrum* - research study for the Institut für Makroökonomie und Konjunkturforschung (IMK), Düsseldorf.

CONFERENCE TALKS, PRESENTATIONS AND SUMMER SCHOOLS

8th Gretl Conference *June 15th-16th, 2023*
European solidarity Centre, Gdańsk, Poland
Gretl development team
Presentation: "Bayesian VAR in `gretl`"

8th Gretl Conference *June 15th-16th, 2023*
European solidarity Centre, Gdańsk, Poland
Gretl development team
Presentation: "Bayesian regression models in `gretl`"

10th Italian Congress of Econometrics and Empirical Economics *May 26th-28th, 2023,*
Università degli studi di Cagliari, Cagliari, Italy
SIdE, Italian Society of Econometrics
Presentation: "The spherical parametrisation for correlation matrices and its computational advantages"

2021 Gretl Conference *June 4th, 2021*
Online event
Gretl development team
Presentation: "Parallelized BMA: The ParMA package"

9th Italian Congress of Econometrics and Empirical Economics *January 21st-23rd, 2021*
Online event
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*
Università degli studi di Napoli 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

CONFERENCE ORGANIZATION

8th Gretl Conference *June 15th-16th, 2023*
European solidarity Centre, Gdańsk, Poland
Activity: member of the organizing committee

REFEREEING ACTIVITY

Computational Economics

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 Statistics (Profs. F. M. Chelli, G. R. Lamonica, M. C. Recchioni) *2022-2023*
Bachelor's Degree in Economics and Business
Department of Economics and Social Sciences (DiSES)
Università Politecnica delle Marche, Ancona, Italy

Teaching assistant for the course Econometrics (Prof. C. Pigini) *2022-2023*
Ph.D. in Economics
Department of Economics and Social Sciences (DiSES)
Università Politecnica delle Marche, Ancona, Italy

Teaching assistant for the course Econometrics (Prof. R. Lucchetti) *2019-2022*
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) *2019-2023*
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"

Teaching assistant for the course Data Science for the Enterprise *2020-2021*
Istituto Adriano Olivetti (ISTAO), Ancona, Italy

SOFTWARE COMPONENTS

`gretl` function packages:

- L. Pedini - **BVAR** package: Bayesian VAR - version 0.1 (2023);
- L. Pedini - **BayTool** package: Bayesian regression models - version 0.7 (2023);
- R. Lucchetti and L. Pedini - **ParMA** package: parallelised Bayesian Model Averaging for generalised linear models - version 0.92 (2023);
- C. Casoli, L. Pedini and F. Valentini - **SPM** package: spatial regression models - version 0.2 (2022).
- L. Pedini - **qcorr** package: cross-quantilogram and partial cross-quantilogram analysis - version 0.5 (2021);

- L. Pedini - **hdIV** package: high-dimensional IV methods, *in progress*

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` (advanced), MATLAB (good), R (good), Python (good), Julia (basic), SQL (basic), C (basic).
Word-processing	LaTeX, Microsoft Word, Pages