

Anna Gloria Billé

Curriculum Vitae

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Address: Faculty of Economics and Management, Free University of Bozen–Bolzano, Piazza Università, Bolzano, Italy.

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Birth: 23/07/1985

Education and Qualifications

- 2018 - present Post-doc Research Fellow
Faculty of Economics and Management, Free University of Bozen–Bolzano
SSD: SECS-P/05 Econometrics
Tutor: Prof. Francesco Ravazzolo
- 2017 - 2018 Post-doc Research Fellow
Faculty of Economics and Management, Free University of Bozen–Bolzano
SSD: SECS-S/01 Statistics
Tutors: Prof. Fabrizio Durante, Prof. F. Marta L. Di Lascio
- 2016 - 2017 Post-doc Research Fellow
National Institute of Statistics (ISTAT)
- 2015 - 2016 Post-doc Research Fellow
Econometric Methods and Models for Microeconomic data
Department of Economics and Finance, University of Rome “Tor Vergata”
SSD: SECS-P/05 Econometrics
Tutor: Prof. Franco Peracchi
- 2013 - 2014 Expert in Spatial Statistics and Econometrics
Teaching Assistant and Tutorship in Economic Statistics
Department of Economics, University of Chieti-Pescara “G. D’Annunzio”
- 2010 - 2013 Ph.D. Innovation Accounting Environment and Finance
SSD: SECS-S/03 Economic Statistics
Department of Economics, University of Chieti-Pescara “G. D’Annunzio”
Ph.D. dissertation title: *Spatial Discrete Choice Models and Health Econometrics*
Tutor: Prof. Giuseppe Arbia
- 2007 - 2009 M.Sc. Environmental Economics (110/110 cum laude)
University of Chieti-Pescara “G. D’Annunzio”
- 2004 - 2007 B.Sc. Economics (110/110 cum laude)
University of Chieti-Pescara “G. D’Annunzio”

Visiting Periods

- 2011/09 - 2011/12 University of Illinois at Urbana-Champaign
Regional Economic Applications Laboratory (REAL)
Urbana-Champaign, IL, USA. Tutor: Prof. Geoffrey J.D. Hewings.

Publications

Billé, A.G., Salvioni, C. and R. Benedetti (2017), “Modelling Endogenous Spatial Regimes in Farms Technologies”, **Journal of Productivity Analysis**, Volume 49, Issue 2–3, pp 173–185. DOI: <https://doi.org/10.1007/s11123-018-0529-7>.

The paper has been presented at

- 150th Seminar, European Association of Agricultural Economists, Edinburgh, UK.
- 29th International Conference of Agricultural Economists (ICAE), Milan, Italy - Session: Quantitative Methods (5).
- XV European Workshop on Efficiency and Productivity Analysis (EWEPA), 12-15 June, 2017, London, UK.
- Cicle of seminars at Department of Economic Sciences - 25 October, 2017, University of Verona, Verona, Italy.

Billé, A.G., Benedetti, R. and P. Postiglione (2017), “A two–step approach to account for unobserved spatial heterogeneity”, **Spatial Economic Analysis**, Volume 12, Issue 4, Pages 452–471. DOI: 10.1080/17421772.2017.1286373.

- The paper has been presented at 55th European Regional Science Association, Lisbon - Session: Spatial Econometrics and Regional Economic Modelling. Preprint arXiv:1602.05757v2 [stat.ME].

Catania, L. and A.G. Billé (2017), “Dynamic Spatial Autoregressive Models with Autoregressive and Heteroskedastic Disturbances”, **Journal of Applied Econometrics**, Volume 32, Issue 6, September/October 2017, Pages 1178–1196. DOI: jae.2565.

- The paper has been presented at Xth World Conference of the Spatial Econometrics Association (SEA), Rome - Session: Theory. Preprint arXiv:1602.02542v3 [stat.ME].

Billé, A.G. (2014), “Computational Issues in the Estimation of the Spatial Probit Model: A Comparison of Various Estimators”, **The Review of Regional Studies**, 43, 131-154.

Submitted Papers

Billé, A.G. and S. Leorato (2017), “QMLE, Marginal Effects and Asymptotics for Spatial Autoregressive Non-linear Models”. Submitted. Preprint at BEMPS–Bozen Economics & Management Paper Series.

The paper has been presented at

- 9th Seminar Jean Paelinck “Non parametric spatial econometrics: theory and empirical issues”, 6-7 October, 2017, Universidad Politecnica de Cartagena, Cartagena, Spain.
- 1st Italian Workshop of Econometrics and Empirical Economics (IWEEE 2018): Panel Data Models and Applications, January 25th-26th, 2018, University of Milano-Bicocca, Milan, Italy.
- XIIth World Conference of the Spatial Econometrics Association (SEA), Webstern Univeristy, Wien - Session 1.1: Estimating and Testing Spatial Models 1
- 2nd Internal Workshop on Economics and Econometrics, Free Univeristy of Bolzano–Bozen, Bolzano
- 39th AISRe Conference, Free University of Bozen–Bolzano & EURAC, Bolzano

Billé, A.G. and L. Catania (2018), “Dynamic Spatial Autoregressive Models with Time–varying Spatial Weighting Matrices”. Submitted. Preprint at BEMPS–Bozen Economics & Management Paper Series

- The paper has been presented at Xth World Conference of the Spatial Econometrics Association (SEA), Rome - Session: Spatial Weighting Matrix.

Arbia, G. and Billé, A.G. (2018), “Spatial Discrete Choice Models: A Review Focused on Specification, Estimation and Health Economics applications”. Submitted. Preprint at BEMPS–Bozen Economics & Management Paper Series

Working Papers

Billé A.G., Di Lascio F.M.L. and F. Durante (2017), “Spatial Nonlinear Probit Models via Copula”.

Billé, A.G. (2017), “Finite Sample Properties of Spatial Nonlinear GMM for Spatial Autoregressive Nonlinear Models”.

Billé, A.G. and Mollisi V. (2018), “Spatial Microeconomic Analysis of Patients’ Hospital Choices: Addressing the Endogeneity problem of Quality”.

Billé, A.G., Del Grosso F., Gianfreda A. and Ravazzolo F. (2018), “Forecasting Zonal Electricity Prices in Northern Italy”.

Ongoing Research Projects

A.G. Bill (2018), A Comprehensive Estimation Framework for Mixed Spatial Simultaneous Autoregressive Models.

Arbia, G., Billé, A.G. and S. Leorato (2018), Spatial Panel Probit Models with Bivariate Distributions.

Billé, A.G., R. Benedetti and P. Postiglione (2018), Dynamic Spatial Panel Data Models with Time–varying Spatio–temporal Regimes.

Billé, A.G., R. Benedetti and C. Salvioni (2018), A Two–step Dynamic Spatial Panel Data Approach to identify Time–invariant Spatio–temporal Regimes in Farms’ Technologies.

Courses and schools

- 04/2016 - 05/2016 **University of Rome Tor Vergata & EIEF**
 Dynamic Factor Models - Prof. Marco Lippi
 State-Space Models - Prof. Tommaso Proietti
 Bayesian Time Series Econometrics - Prof. Dimitris Korobilis
 High-Dimensional Covariance Estimation with Applications - Prof. Mohsen Pourahmadi
- 03/2015 - 04/2015 **EIEF**
 Advanced Econometrics - Prof. Alberto Holly
 Bootstrap and Asymptotic Refinements - Prof. Samantha Leorato
 Finite Mixture Models - Prof. Roberto Rocci
- 09/2011 - 12/2011 **University of Illinois at Urbana-Champaign**, Economics Department & Dep. of Agricultural and Consumer Economics:
 Econometrics II - Prof. Anil Bera
 Applied Spatial Econometrics - Prof. Kathy Baylis
- 01/2010 - 11/2010 **University of Bologna**, Department of Statistical Sciences
 PhD Program in *Statistical Methodology for Scientific Research*:
 Resampling methods for experimental research - Prof. Rodolfo Rosa
 Statistical Inference - Prof. Patrizia Agati, Daniela Giovanna Caló, Paola Monari, Gabriele Soffritti
 Bayesian Inference - Prof. Daniela Cocchi, Brunero Liseo, Andrea Tancredi, Fedele Greco
 Micro Data Mining - Prof. Furio Camillo
 Time Series Econometrics - Prof. Giuseppe Cavaliere, Luca Fanelli, Alessandra Luati, Attilio Gardini
 Markov Chain Monte Carlo - Prof. Rodolfo Rosa
- 07/2010 **Summer School of Modern Methods in Biostatistics and Epidemiology**, Treviso, Italy:
 Biostatistics I - Prof. Marcello Pagano
 Principles of Epidemiology - Prof. Johanna Adami
 Introduction to Stata
- 02/2010 **University of Rome "Roma Tre"**, Department of Economics
 PhD program in *Statistical Methods for the Economy and the Enterprise*:
 Nonparametric Statistics - Prof. Pier Luigi Conti
 Bayesian Networks - Prof. Julia Mortera
- 05/2009 - 06/2009 **Spatial Econometrics Advanced Institute - SEAI09**, University of Rome "La Sapienza":
 Spatial Statistics - Prof. Giuseppe Arbia
 Spatial Economics - Prof. Jean Paelink
 Spatial Econometrics I - Prof. Harry Kelejian
 Spatial Econometrics II - Prof. Ingmar Prucha
 Spatial Panel Data Econometrics - Prof. Badi Baltagi
 R Laboratory - Prof. Gianfranco Piras

Teaching experiences

- 2018 - 2019 Teaching assistant in Econometrics for undergraduate students
 Tutor: Francesco Ravazzolo.
- 2018 - 2019 Teaching assistant in Statistics for undergraduate students
 Tutor: Davide Ferrari.
- 2015 - 2016 Teaching assistant in Econometrics for undergraduate students
 Tutor: Samantha Leorato.
- 2013 - 2014 Teaching assistant in Economic Statistics for master students: Sampling Designs with R
 Tutor: Roberto Benedetti.
- 2010 - 2012 Teaching assistant in Economic Statistics for undergraduate and master students: Statistics I and Statistics II
 Tutor: Giuseppe Arbia.

Conferences & Workshops

12/2018	University of Pisa	11th International Conference of the ERCIM WG on Computational and Methodological Statistics (CM Statistics 2018) - INVITED SPEAKER
09/2018	Free Univeristy of Bozen–Bolzano & EURAC	39th AISRe Conference
06/2018	Free University of Bozen–Bolzano	2nd Internal Workshop on Economics and Econometrics
06/2018	Webster University	XIIth World Conference of the Spatial Econometrics Association (SEA)
01/2018	University of Milan Bicocca	First Italian Workshop of Econometrics and Empirical Economics (IWEEE 2018)
12/2017	Free University of Bozen–Bolzano	Workshop on Asset Allocation under Parameter Uncertainty
06/2017	Free University of Bozen–Bolzano	1st Internal Workshop on Economics and Econometrics
06/2017	Loughborough University, London	XV European Workshop on Efficiency and Productivity Analysis (EWEPA)
07/2016	University of Pisa	Workshop on Recent Advances in Quantile and M-quantile Regression
06/2016	CNR-IRCrES, Rome	International Workshop on Computational Economics and Econometrics
06/2016	Catholic University of Rome	XIIth World Conference of the Spatial Econometrics Association (SEA) (served as discussant for sessions “Theory” & “Spatial Weighting Matrix”)
08/2015	University of Lisbon	55th European Regional Science Association (ERSA) Congress
12/2012	Univeristy of Pisa	3rd Workshop on Health Econometrics
11/2011	University of Illinois at Urbana-Champaign	Isserman Symposium: Regional Development and Planning

Seminars

2018	Internal Seminars	Free University of Bozen–Bolzano
2017	Internal Seminars	Free University of Bozen–Bolzano
2015	PhD DEF and TVITS seminars	University of Rome “Tor Vergata”
09/2011 - 12/2011	REAL and Economics Department seminars	University of Illinois at Urbana-Champaign

Referee Activity

Served as referee for: *Computational Statistics and Data Analysis*
Regional Science and Urban Economics
Statistics and Its Interface
Networks and Spatial Economics
Spatial Economic Analysis
Journal of Econometrics

Research Fields

Spatial Econometrics/Statistics, Simultaneous Linear/Nonlinear Equation Models, Model Specification, Spatio-Temporal Modelling, Estimation Methods, Limited Dependent Variables, Applied Econometrics.

Computer Skills

R, GeoDa, ArcGis, L^AT_EX, Gretl, SPSS, Windows.

Language

Italian : mother tongue
 English : fluent

IELTS Certificate (2009).

References

- Professor Giuseppe Arbia Professor of Economic Statistics
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- Professor Francesco Ravazzolo Professor of Econometrics
Free University of Bolzano-Bozen, Bolzano, Italy
Email: Francesco.Ravazzolo@unibz.it
- Professor Franco Peracchi Professor of Econometrics
University of Rome "Tor Vergata", Rome, Italy
Email: franco.peracchi@uniroma2.it
- Professor Tommaso Proietti Professor of Economic Statistics
University of Rome "Tor Vergata", Rome, Italy
Email: tommaso.proietti@uniroma2.it

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