Personal Information

Names/Surnames	Gery Andrés Díaz Rubio
Office	Piazzetta Teatini, 10, Rimini 47921, Italy
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Nationality	Peruvian

Current positions

Date	Tbd
Institution	Department of Economics and Management, Free University of Bozen-Bolzano
Role	Adjunct Professor
Course	Econometrics (BSc Economics, Politics and Ethics)

Date	2022/07–Present
Institution	Department of Statistical Sciences "Paolo Fortunati", University of Bologna
Role	Adjunct Professor
Course	Analisi delle Serie Storiche per la Finanza e le Assicurazioni (L. Statistica, Finanza e Assicurazione)

Date	2023/01–Present
Institution	Department of Statistical Sciences "Paolo Fortunati", University of Bologna
Role	Research Fellow
Project	Dynamic panel data modelling of the Italian football league statistics
Supervisors	Prof. M. Castellani, Prof. S. Giannerini (University of Udine)
Co-supervisor	Dr. F. Angelini
External advisor	Dr. G. Goracci (Free University of Bozen-Bolzano)

Date	2024/09–Present
Institution	University of Bologna
Role	Teaching Assistant
Subjects	· Stochastic Processes (Prof. A. Lanconelli, MSc Statistical, Financial and Actuarial Sciences, Dept. Statistical Sciences "Paolo Fortunati") · Introductory Statistics (Prof. M. Chiogna, BSc Genomics, Dept. Pharmacy and Biotechnology)

Past positions

Date	2014–2024/08
Institution	Departments of Economics (DSE), Political and Social Sciences (DSPS), Statistical Sciences (DSS), and Pharmacy and Biotechnology (DPB), University of Bologna
Role	Teaching Assistant & Instructor
Subjects	· Stochastic Processes (Prof. S. Giannerini, MSc Statistical, Financial and Actuarial Sciences, DSS 2021/2024) · Introductory Statistics (Prof. S. Giannerini, BSc Genomics, DPB 2021/2024) · Econometrics crash course (Prof. L. Fanelli, MSc Statistical, Financial, and Actuarial Sciences, DSS 2022/2024) · Probability I (Prof. A. Lanconelli, BSc Statistical Sciences (Stats&Maths), DSS 2020/2023) · Probability II (Prof. A. Lanconelli, BSc Statistical Sciences (Stats&Maths), DSS 2020/2023) · Probability (Prof. A. Lanconelli, MSc Statistics, Economics and Business, DSS 2020/2023) · Political Economy (Prof. R. Bottazzi, BSc Statistical Sciences, DSS 2021/2022)

	· Metodi Statistici per i Mercati Finanziari (Prof. S. Giannerini, L. Finanza, Assicurazione e Impresa DSS 2021/2022) · Economics (Prof. R. Bottazzi, BSc Statistical Sciences, DSS 2020/2022) · Statistical Models for Market Research (Prof. M. Freo, MSc Statistics, Economics and Business, DSS 2018/2020) · Statistics (Prof. M. Ventrucci, BSc Tourism Economics, DSE 2019) · Advanced Micro Econometrics (Prof. R. Golinelli, MSc Economics and Economic Policy, DSE 2017/2018) · Statistics (Prof. M. Brizzi, MSc Quantitative Finance, DSS 2017/2018, 2019/2020) · Financial Markets and Institutions (Dr. F. Palmucci, BSc Business and Economics, DSE 2017) · Macroeconomics (Prof. A. Soci, BSc Political, Social and International Sciences, DSPS 2016/2017) · Data Mining and Business Decisions (Prof. M. Freo, MSc Corporate Management, DSE 2015/2017) · Econometrics 3 (Prof. C. Monfardini, MSc/PhD Economics, DSE 2015/2016) · Econometrics 1 (Prof. C. Monfardini, MSc Economics, DSE 2015/2016) · Advanced Macro Econometrics (Prof. R. Golinelli, MSc Economics and Economic Policy, DSE 2014)

Date	2017
Institution	Ocem Energy Technology (Arethè & Cocchi Technology), Bologna
Role	Controller
Responsible	Ludmilla Raphet (Group Controller)
Details	· Analysis and reorganization of financial data of Ocem Airfield Technology and Ocem Power Electronics · Support the redefinition project of both business and industrial processes · Support the alignment of both processes and information system (ERP) · Daily controlling functions and data analysis

Date	2013–2015
Institution	Library of Agricultural Sciences & Amilcar Cabral Library, Bologna
Role	Collaborator
Responsible	Dr. Francesco Casadei and Dr. Elena Tripodi

Date	2011–2018
Institution	GDR Tutoring, Bologna
Role	Teaching and Research Assistant
Details	· Tutorials and crash courses in R, Stata, Gretl, Eviews, Matlab, Minitab, Python, Julia · Consultancy for data management, analysis, modelling and forecasting · Support graduate, undergraduate students, professionals and researchers worldwide in quantitative subjects and technical projects

Education and Training

Date	2022/10
Degree	PhD Statistical Sciences (with grant)
Institution	University of Bologna, Italy
Advisor	Prof. Simone Giannerini
Co-advisor	Dr. Greta Goracci (University of Bozen-Bolzano)
Sector	13/D1 Statistica. SSD: SECS-S/01
Ph.D. thesis title	"Model selection and the vectorial Misspecification-Resistant Information Criterion in multivariate time series"
Summary	Extension of the MRIC [Hsu, Ing, Tong (2019), Ann. Statist.] to parametric covariance-stationary multivariate time series models; Two surveys on model selection criteria for i.i.d. data and for parametric, nonparametric, and multivariate time series.

Reviewers	Prof. Davide Ferrari (University of Bozen-Bolzano), Prof. Pietro Coretto (University of Salerno)
PhD Board	Prof. Tommaso Proietti (Tor Vergata University), Prof. Mikkel Bennedsen (University of Aarhus, Denmark), Prof. Paolo Guasoni (University of Bologna)

Date	2016/10
Degree	MSc Economics & Economic Policy (with grant)
Institution	University of Bologna, Italy
Advisor	Prof. Roberto Scazzieri
Examiner	Prof. Roberto Golinelli
Field	Economic Analysis, Macro Econometrics
Dissertation title	"Dual Structures: Two Models for the Peruvian Economy"
Grade	110/110
GPA	28.6
CFU	138/120

Date	2012/07
Degree	BSc Economics
Institution	University of Florence, Italy
Advisor	Prof. Gabriele Fiorentini
Field	Financial Econometrics
Dissertation title	"The standard CAPM and the GARCH(1,1) model in the Peruvian Stock Market" (in Italian)
Major	Financial Markets and Risk Management

Degree	Scientific Lyceum
Institution	Antonio Raimondi School, Lima (Peru)
Grade	100/100

Additional courses

Date:	2023/04/1-3
Institution:	Bolzano-Waseda Workshop, Statistics & Time Series Analysis
Keynote Speakers:	Prof. Masanobu Taniguchi (Waseda University), Prof. Howell Tong (LSE, Tsinhua University), Prof. Yao Qiwei (LSE).

Date:	2022/02/01-03
Institution:	School on Computational Statistics and Data Science, IASC–LARS–ISI
Course:	"Time Series Robust Methods: Time and Frequency Domains"
Instructors:	Prof. Valdério Anselmo Reisen (PPGEA, PPGEco, PPGMAT-UFES, Brazil and CentraleSupeléc-ParisSaclay, France).

Date:	2021/11/22-24
Institution:	School on Computational Statistics and Data Science, IASC–LARS–ISI
Course:	"Data Visualization, Theory and Applications"
Instructors:	Prof. Natalia da Silva (Universidad de la República, Uruguay).

Date:	2021/09/27-30
Institution:	School on Computational Statistics and Data Science, IASC–LARS–ISI
Course:	"Machine Learning for Data Science"
Instructors:	Prof. Rodrigo Salas Fuentes, Ayleen Bertini, Prof. Javier L. López Gonzales, Prof. Marvin Querales (Universidad de Valparaiso, Chile).

Date:	2021/04/17-18
Institution:	School on Computational Statistics and Data Science, IASC–LARS–ISI
Course:	"Stochastic Simulation and Reinforcement Learning"
Instructors:	Prof. L. Enrique Sucar, Prof. Eduardo Morales (Instituto Nacional de Astrofísica, Óptica y Electrónica), Prof. David Muñoz-Negrón (Instituto Tecnológico Autónomo de México).

Date: 2021/02/23-25
Institution: School on Computational Statistics and Data Science, IASC–LARS–ISI
Course: "Geostatistical Functional Data Analysis"
Instructors: Prof. Martha Bohorquez, Prof. Ruben Guevara, Juan Guevara (Universidad Nacional de Colombia).

Date: 2020/11/23-26
Institution: School on Computational Statistics and Data Science, IASC–LARS–ISI
Course: "Statistical Inference in Markov Processes"
Instructors: Prof. Verónica González-López, Prof. Jesús E. García (University of Campinas).

Date: 2020/08/24-28
Institution: Bernoulli & IMS One World Symposium
Details: Virtual one-week symposium on Probability and Mathematical Statistics.
Keynote Speakers: Prof. Emmanuel Candes (Stanford University), Prof. Martin Hairer (University of London), Prof. Kerrie Mengersen (University of Brisbane), and Prof. Wendelin Werner (ETH Zurich).

Date: 2020/01/23-24
Institution: Ca' Foscari University
Course: Time Series Models: Theory and Applications
Details: 2nd Italian Workshop of Econometrics and Empirical Economics.
Keynote Speakers: Prof. Sylvia Frühwirth-Schnatter (Wirtschaftsuniversität Wien) and Prof. Oliver Linton (University of Cambridge).

Date: 2019/06/17-22
Institution: Italian Econometric Society and CRUB
Course: Principles, Ideas and Theory in Econometric T.S.
Details: Italian Econometric Society (SIdE) Summer School.
Keynote Speakers: Prof. Søren Johansen and Prof. Anders Rahbek (University of Copenhagen).

Working Papers and Technical Reports

WP1 Angelini, F.; Castellani, M.; Diaz Rubio, G.A.; Giannerini, S.; Goracci, G.; Decoding the Game: An Empirical Analysis of the Strategic and Tactical Role of Coaches in the Serie A, *Submitted*, 2024

WP2 Visentin, M.; Tuan, A.; Giannerini, S.; Diaz Rubio, G.A.; Between Flow and Satiation: The Temporal Impact of Emotions in Online Video Gamers' Reviews on Daily Active Players, *Submitted*, 2024

WP3 Diaz Rubio, G.A.; Giannerini, S.; Goracci, G.; The Vectorial Misspecification-Resistant Information Criterion, https://arxiv.org/abs/2211.08205, 2022

WP4 Diaz Rubio, G.A.; Model Selection via Information and Prediction Criteria: A Survey, 2022

TR1 Castellani, M.; Diaz Rubio, G.A.; Giannerini, S.; Goracci, G.; Robust model selection with generalized linear models in the Serie A league, 2025

TR2 Diaz Rubio, G.A.; The Institution of Systemic Corruption in Peru. JEL codes: D73, B52, O54. Research proposal selected by the PhD School of Legal and Economic Sciences, University of Verona - BPM Scholarship, 2017

TR3 Diaz Rubio, G.A.; A Structured – VAR Approach for the Monetary Transmission Mechanism in Peru. JEL codes: C32, C36, C5, E52, 2017

TR4 Diaz Rubio, G.A.; Economic and Social Co-ordination in Peru from an Institutional and Game-Theoretical Perspective. JEL codes: O54, B52, O17, P48, 2017

Publications in Conference Proceedings

CP1 Diaz Rubio, G.A.; Giannerini, S.; Goracci, G.; On the asymptotic mean-squared prediction error for multivariate time series, in: Proceedings of the 50th scientific meeting of the Italian Statistical Society, 2021, (Pisa, June 21–25, 2021) pp. 1-6. ISBN: 9788891927361

Presentations at Conferences

C1 Diaz Rubio, G.A.; Angelini, F.; Castellani, M.; Giannerini, S.; Goracci, G.; On Home Advantage with In-Game Variables from Commentary Data in the Italian Serie A, EAI Intetain 2023. IMT – School for Advanced Studies Lucca, 2023

C2 Diaz Rubio, G.A.; Giannerini, S.; Goracci, G.; A Multivariate Extension of the Misspecification Resistant Information Criterion, 3rd Italian Workshop of Econometrics and Empirical Economics: "High-Dimensional and Multivariate Econometrics: Theory and Practice" (IWEEE 2022). Organized by the Italian Econometric Society (SIdE), Rimini Campus, University of Bologna, January 20-21, 2022

C3 Diaz Rubio, G.A.; Giannerini, S.; Goracci, G.; On the asymptotic mean-squared prediction error for multivariate time series, 50th scientific meeting of the Italian Statistical Society, Pisa, June 21-25, 2021

Seminar Presentations

S1 Diaz Rubio, G.A.; The Vectorial Misspecification-Resistant Information Criterion and Model Selection with Multivariate Time Series, Department of Statistical Sciences, University of Bologna, December 9, 2021

S2 Diaz Rubio, G.A.; Misspecification-Resistant Information Criterion for Multivariate Time Series, Department of Statistical Sciences, University of Bologna, February 4, 2021

S3 Diaz Rubio, G.A.; Model Selection with Nonparametric Methods for Nonlinear Time Series, Department of Economics, Universidad Nacional de Cuyo, Mendoza (Argentina), September 25, 2019

Other Presentations at Conferences

· Giannerini, S.; Diaz Rubio, G.A.; Goracci, G.; Consistent and efficient model selection with possible misspecification for vector time series, Complex time series analysis: high-dimensionality, change-point, forecasting and causality, TSIMF, Sanya, China, January 3-7, 2024

· Giannerini, S.; Diaz Rubio, G.A.; Goracci, G.; Consistent and efficient model selection with possible misspecification for vector time series, 4th Italian Workshop of Econometrics and Empirical Economics: "Climate and Energy Econometrics", Free University of Bolzano, January 25-26, 2024

- Giannerini, S.; Diaz Rubio, G.A.; Goracci, G.; Consistent and efficient model selection with possible misspecification for vector time series, 2nd Bergamo Workshop in Econometrics and Statistics, University of Bergamo, September 7-8, 2023

- Giannerini, S.; Diaz Rubio, G.A.; Goracci, G.; The Multivariate Misspecification-Resistant Information Criterion, Waseda-Bolzano workshop on Statistics and time series analysis, Selva di val Gardena, April 1-3, 2023

Dissemination

- Diaz Rubio, G.A.; Economic Crises: Structural Conditions and Institutional Mechanisms, With Prof. Scazzieri, R. (University of Bologna, Accademia Nazionale dei Lincei). Seminar cycle: "Fare rizoma. Profili ecologici della razionalità contemporanea", Department of Philosophy and Communication, University of Bologna, April 5, 2019

- Diaz Rubio, G.A.; An Introduction to Game Theory: Conflicts and Institutions, Seminars: "La Macchina da Guerra". Department of Philosophy and Communication, University of Bologna, February 24, 2017

- Diaz Rubio, G.A.; The 'Economic Miracle' of Fujimori's Administration (1990-2000), Zonarelli centre, Bologna, July 2016

Thesis Work

Year: 2016
Title: Dual Structures: Two Models for the Peruvian Economy
Degree: MSc in Economics and Economic Policy
Institution: Department of Economics, University of Bologna
Details: Political economy analysis of Peru (1980-2016); construction of an institutional model; and study of a structured VAR model for the monetary policy transmission mechanism using Eviews.

Year: 2012
Title: The standard CAPM and the GARCH(1,1) model in the Peruvian Stock Market
Degree: BSc in Economics
Institution: Department of Economics, University of Florence
Details: Empirical analysis of the CAPM using 29 firms listed on the Lima Stock Exchange during the period 2006-2012; estimation of a GARCH (1,1) model on the IGBVL (Bolsa de Valores de Lima General Sector Index), using Eviews. Original title: Analisi Econometrica del CAPM nel mercato azionario peruviano.

Memberships

- Italian Econometric Society from 2019
- International Association for Statistical Computing (International Statistical Institute) from 2019
- Bernoulli Society from 2020
- Institute of Mathematical Statistics from 2021
- Italian Statistical Society from 2021

Scholarships

- University of Bologna, PhD Statistical Sciences, 2018–2022
- University of Bologna, MSc Economics and Economic Policy, 2012–2015

Service as referee

- Structural Change and Economic Dynamics (2018)

Personal Skills and Competencies

First language: Spanish

Other languages: *Self-assessment according to the European framework:*

	Listening	Reading	Spoken Interaction	Spoken Production	Writing
Italian	C1	C1	C1	C1	C1
English	C1	C1	C1	C1	C1

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

Software: R, Eviews, Stata, Gretl, Matlab, Mathematica, Python, Julia, SAS, Prism

Others: MS Office, LaTeX (TeXstudio, LyX, Overleaf), ERP (SAM 4.2), MS Dynamics CRM, WordPress, Type 80 wpm, Windows OS

Seminars, Conferences & Workshops (participant)

Institution: Department of Statistical Sciences, University of Bologna

Details: Statistical Sciences Department seminars cycle (2022/2023, 2023/2024) · "Greening Energy Market and Finance" (2020/11/17) · "International Migration data: advances and challenges" (2020/02/13) · "Topics on conditional moment equation models: goodness-of-fit and missing data" (2020/01/20-21) · PhD Statistical Sciences seminars cycle (2018/2022) · StaTalk - Young Italian Statistical Society Meeting (2019/03/29) · Big Data for Multi-Agent Specialized System (2019/03/28)

Institution: Institute of Advanced Studies, University of Bologna

Details: "Ruins Past and Future: Four Ways of Looking at History" (2022/09/06) · "Mathematics that counts" (2021/03/23) · "Extreme events: how to describe and predict them using mathematical theories" (2021/01/19) · "Data in public communications, history, impact, and key lessons for scientists and policymakers" (2020/12/01) · "Organisational Learning and Adaptation to Address Complex Societal Challenges" (2020/11/17) · "Rigour and aesthetics: Japanese traditional mathematics" (2019/11/19) · "Using geometry to move robots quickly" (2019/10/29) · "Social Media Research after the Fake News Debacle" (2019/10/22) · "Stakeholder monitoring in banking" (2019/10/21) · "Why the Trump era will last thirty years" (2019/04/16) · "Work-Life Leadership: Managing Self and Others for Well-being On and Off the Job" (2019/03/05) · "Dante and the Foundations of Argentine National Identity: Literature, Politics, and the Dream of a New Nation" (2019/02/12) · "Bringing new medicines to market sooner? The statistical and economic challenges of value-based clinical trial design" (2019/11/27)

Institution: Accademia Nazionale dei Lincei, Rome
Details: International Conference "Rethinking Political Economy" (2019/04/10) · Workshop "Structures and Transformations: an Interdisciplinary Matrix for Political Economy" (2017/10/26-27)

Institution: Department of Political and Social Sciences, University of Bologna
Details: "Economic Geography of the Colombian Political Conflict" (2019/07/03)

Institution: Bank of Italy, Bologna
Details: "Statistics for Economic Analysis" (2019/02/21) · "Monetary Policy and the Stability of the Value of Money" (2019/01/24)

Institution: Others
Details: "How to write a scientific paper" - VPH Institute (2021/06/11) · "Live Showcase: Wolfram Technologies for Calculus, Algebra, Statistics and other Maths-Related Subjects" - Wolfram (2020/11/30) · "Two days on CalcVar & PDEs" - Department of Mathematics UNIBO (2019/11/28-29) · "The Mediterranean and the demographic fault" - Accademia delle Scienze (2019/05/16) · "Critical Economics Summit" - INET and University of Bologna (2017/05/05-07) · International Conference "Globalization, Human Capital, Regional Growth, and the 4th Industrial Revolution" - Emilia-Romagna Region (2017/10/20) · "Chinese culture and language" and "Asian Economy" - PUCP (Peru) (2006/03-06)

Research Interests

Time Series · Econometric Theory · Model Selection · Sport Statistics & Economics · Dynamic Panel Data Models

References

Name: Professor Simone Giannerini
Institution: Dept. of Economics and Statistics, University of Udine
Email: simone.giannerini@uniud.it

Name: Assistant Professor Greta Goracci
Institution: Faculty of Economics and Management, Free University of Bozen-Bolzano
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Name: Professor Massimiliano Castellani
Institution: Dept. of Statistics, University of Bologna
Phone: (+39 0541 434315)
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Name: Gery A. Díaz Rubio, Ph.D.
Date: January 16, 2025

(ENG) In compliance with the GDPR and Italian Legislative Decree no. 196 dated 30/06/2003, I hereby authorize the recipient of this document to use and process my personal details for the purpose of recruiting and selecting staff and I confirm to be informed of my rights in accordance to art. 7 of the above mentioned Decree.

(ITA) Il presente curriculum viene reso ai sensi e per gli effetti degli articoli 46 e 47 del d.P.R. n. 445/2000. Si autorizza il trattamento dei dati personali ivi contenuti limitatamente alla procedura in oggetto.