Emanuele Taufer - Curriculum Vitae

ADDRESS

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EDUCATION

Cardiff University, School of Mathematics
Ph.D. in Statistics (Honor), 2004
Thesis on Statistical methods for long memory processes
Supervisor: N.N.Leonenko

G.Washington University, Washington, DC
Master of Science in Mathematical Statistics (GPA 3.96/4), 1998.

University of Trento, Trento
Laurea in Economics and Commerce (110/110), 1992.

ACADEMIC POSITIONS

University of Trento, Department of Computer and Management Sciences

Associate Professor of Statistics, SECS-S01	2002 –
Assistant Professor of Statistics, SECS-S01	1995 – 2002

OTHER

University of Trento, Department of Computer and Management Sciences

Deputy-Director	2003 –

University of Trento, Faculty of Economics

Dean's representative for International Exchange programs	2004 –
Dean's representative for students recruitment activity	2002 – 2003

HONOURS AND AWARDS

The paper ”A Test of Exponentiality based on the Mean Residual Life Characterization” co-authored with S.Rao Jammalamadaka has been indicated among the most original and innovative contributions by the Scientific Committee of the Annual Meeting of the Italian Statistical Society ”SIS2002”, Milan, 2002.

AFFILIATIONS

Italian Society of Statistics
American Statistical Association

VISITING

University of Cardiff, University of Minsk, Universiy of Tirana, University of Girocastra (Albania)

Teaching

UNIVERSITY OF TRENTO

Statistics and Regression (in English), 6 ECTS Ph.D. in Economics	2010/11 –
Advanced Econometrics and Statistics (in English), 4 ECTS Ph.D. in Local Development and Global Dynamics	2008/09 –
Regressione Applicata per le Scienze Manageriali, 5 ECTS Specialist Degree in Management e Consulenza Aziendale	2006/07 –
Analisi dei dati e Statistica, 8 ECTS Bachelor in Economics/Management	2008/09 –
Analisi dei dati, 5 ECTS Bachelor in Economics/Management	2000/01 – 2007/08
Statistica Matematica, 10 ECTS Laurea in Economia e Commercio	1998/99 – 2004/05
Teoria dei Campioni, 5 ECTS Bachelor in Economics/Management	2001/02 – 2003/04
Esercitazioni di Statistica Laurea in Economia e Commercio	1995/96 – 1999/00

UNIVERSITY OF BOLZANO — *Statistica A, 5 ECTS* — 2005/06 – 2009/10
Bachelor in Economics/Management

Publications

PAPERS

1. (2011) Inference procedures for stable-Paretian stochastic volatility models. With S. Meintanis. To appear in *Journal of Statistical Planning and Inference*.
2. (2011) Characteristic function estimation of Stochastic volatility models. With N.Leonenko and M.Bee. *Computational statistics & data analysis* 55, 2525-2539.
3. (2010) Multifractal scaling for risky asset modelling. With N.Leonenko and S. Petherick. Submitted to *Fractals*.
4. (2010) Simulation of Multifractal Ornstein-Uhlenbeck processes. With V.V. Anh, N. Leonenko e N.R. Shieh. *Nonlinearity* 23, 823-843.
5. (2009) Wilcoxon-signed rank test for long-memory sequences. *Comm. Stat. Theory and Methods* 38, 3240–3248.
6. (2009) Characteristic function estimation of non-Gaussian Ornstein-Uhlenbeck processes. With N. Leonenko. *Journal of Statistical Planning and Inference* 139, 3050–3063.
7. (2009) Optimal predictive densities and fractional moments. With S. Bose and A. Tagliani. *Applied Stochastic Models in Business and Industry* 25, 57-71.
8. (2009) Simulation of Lévy-driven Ornstein-Uhlenbeck processes with given marginal distribution. With N. Leonenko. *Computational statistics & data analysis*, 53, 2427-2437.
9. (2007). Modelling stylized features of default rates. *Applied Stochastic Models in Business and Industry* 23, 73-82.
10. (2006). The use of Mean Residual Life to test departures from Exponentiality. With S.Rao Jammalamadaka. *Journal of Nonparametric Statistics* 18, 277-292.
11. (2006) Asymptotic properties of quadratic functionals of stationary processes with long memory with applications to regression.With N. Leonenko. *Journal of Stat. Planning and Inference* 136, 1220-1236.
12. (2005) Convergence of integrated superpositions of Ornstein Uhlenbeck processes to fractional Brownian motion. With N.Leonenko. *Stochastics: an International Journal of Probability and Stochastic Processes* 77, 477-499.
13. (2003). Testing Exponentiality by comparing the Empirical Distribution Function of the Normalized Spacings with that of the Original Data. With S.Rao Jammalamadaka. *Journal of Nonparametric Statistics* 15, pp.719-729.
14. (2003) On the rate of convergence to the Normal law of LSE in regression with long range dependence. With N.Leonenko. *Statistica* 63, pp.53-69.
15. (2002) Product limit estimator for long and short range dependent sequences under gamma type subordination. With N.Leonenko and L.Sakhno. *Random Operators and Stochastic Equations* 10, 301-320.
16. (2002) On entropy based tests for exponentiality. *Communications in Statistics, Simulation and Computation* 31, 189-200.
17. (2001) Asymptotic properties of the LSE in multivariate continuous regression with long memory stationary errors. With N.Leonenko, *Metron* 59, pp.55-72.
18. (2000) A new test for Exponentiality against omnibus alternatives. *Stochastic Modelling and Applications* 3 (2), pp. 23-36.
19. (1999) Minimax Posterior Regret Actions for Exponential Families of Distributions and Weighted Squared Error Loss. *Random Operators and Stochastic Equations*, 7, 359-366.
20. (1999) Interpreting asymmetrical displays in Correspondence Analysis and Non Simmetric Correspondence Analysis. With P.L.Novi Inverardi, *Statistica Applicata* 11, 49-58.
21. (1997) Test di autovalutazione linguistica: un'interpretazione geometrica dei risultati basata su un modello di analisi delle corrispondenze. With P.L.Novi Inverardi, *Quaderni di Statistica e Matematica Applicata alle Scienze Economico Sociali* 19 (1-2), 91-107.
22. (1992) Studio sulla validitá empirica di un modello di analisi fattoriale con osservazioni ripetute. *Quaderni di Statistica e Matematica Applicata alle Scienze Economico Sociali 16* (1-2), 127-140.

BOOKS

23. (2002) *Elementi di Statistica Descrittiva per le Discipline Aziendali*. With P.L. Novi Inverardi. Carocci, Roma, 175 pp..
24. (1998) Inserimento professionale dei laureati. In *Statistiche Ragionate sugli Studenti. Dal 1980 al 1995*. University of Trento, Trento.

OTHER

25. (2010) Disaggregation of Spatial Autoregressive processes. With N. Leonenko. Proceedings of the International Conference on Economics, Business and Management (ICEBM 2010), Manila, IEEE, pp.197-199. ISBN 978-1-4244-9202-2.
26. (2009) Inference Procedures for Stable-Paretian Stochastic Volatility Models. With S. Meintanis. Proceedings of the 6th St. Petersburg Workshop on Simulation. St. Petersburg, Volume II. Ed. by S.M.Ermakov, V.B. Melas and A.N.Pepelyshev. VVM com. Ltd.St. Petersburg, pp.743-747. ISBN 978-5-9651-0354-6.
27. (2005) Estimation of marginal parameters of Sup OU processes with long range dependence. With N.Leonenko. Working paper DISA 105.
28. (2002) A Test of Exponentiality based on the Mean Residual Life Characterization. With S.Rao Jammalamadaka. Conference proceedings "SIS2002", Milano, 2002, pp. 511-514.
29. (2000) On the asymptotic distributions of the product limit estimator for long range dependent sequences under chi-square subordination. With N.Leonenko and L.Sakhno, Working Paper Disa 41.
30. (2000) Un indicatore di iso-dipendenza per gli ospiti delle Case di riposo della PAT. With P.L.Novi Inverardi, Working Paper Disa 34.
31. (1998) Minimax Posterior Regret and Weighted Squared Error Loss. With S.Bose, Trento 98 Proceedings, Trento.
32. (1997) On some aspects of Fisher's exact test and its extensions. With M.N.Goria, Contributed Papers of the 51st Session of the International Statistical Institute, Istanbul, Tomo LVII, pp.389-390.
33. (1997) Considerazioni su un test di esponenzialitá basato sull'entropia. Working Papers of the Istitute of Statistics and Operations Research, University of Trento, WP ISR-01-1297.

REFEREE ACTIVITY

Refereed papers for Statistics and Probability Letters, Journal of Multivariate Analysis, Statistical Methods and Applications, IEEE Transactions on Reliability, Journal of Statistical Computation and Simulation, Journal of Applied Statistics, Metron, Methodology and Computing in Applied Probability, Quantitative Finance, Mathematics and Computers in Simulation, Communications in Statistics - Simulation and Computation, Journal of Computational Finance.

Reviewer for the American Mathematical Society: 35 reviews appearing on Mathematical Reviews on the Web (MathSciNet)

Conference participation

ORGANIZING COMMITTEE

(2009) Trento 2009, 5th international workshop on Preferences and Decisions. Trento, Italy.

INVITED TALKS

(2009) VI Petersburg Workshop on Simulation, St. Petersburg, Russia. Inference Procedures for Stable-Paretian Stochastic Volatility Models.

(2008) International Indian Statistical Association (IISA) Conference, Storrs, USA. Estimation of non-Gaussian Ornstein-Uhlenbeck processes.

(2008) International Conference on Interdisciplinary Mathematical and Statistical Techniques - IMST 2008 / FIM XVI, Memphis. On Bayesian robustness based on posterior regret.

(2007). Quality management during transition to a two cycle system in higher education, Minsk. Implementation of the Bologna process and its impact on International Exchange programs: the experience of the Faculty of Economics of the University of Trento.

(2004) Estimation of Superpositions of Ornstein Uhlenbeck Processes of Normal Inverse Gaussian type. Seminars of the School of Mathematics, University of Cardiff.

(2002) ICAAF 2002, Hong Kong. Testing exponentiality by comparing the EDF of normalized spacings against that of the original data.

(2001) Characterizations, Modelling and Applications 2001, Antalya (Turchia). Tests of exponentiality based on normalized spacings.

(1998) Trento 98, 2nd Workshop on Preferences and Decisions, Trento. Minimax Posterior Regret and Weighted Squared Error Loss.

CONTRIBUTED TALKS

(2010) International Conference on Economics, Business and Management (ICEBM), Manila, Philippines. Disaggregation of Spatial Autoregressive processes.

(2010) 8th International Conference of Numerical Analysis and Applied Mathematics (ICNAAM), Rhodes, Greece. Mixture density estimation in aggregated random fields.

(2008) 2nd International Workshop on Computational and Financial Econometrics (CFE'08), Neuchtel, Switzerland. Characteristic function estimation of stochastic volatility models.

(2006). Prague Stochastics 2006, Praga. Optimal predictive densities and fractional moments.

(2005) HICStatistics 2005, Honolulu. Convergence of integrated superpositions of Ornstein Uhlenbeck processes to fractional Brownian motion.

(2002) SIS2002, Milano. A Test of Exponentiality based on the Mean Residual Life Characterization.

(1999) WEHIA'99 - IV Workshop on Economics with Heterogeneous Interacting Agents, Genova. Diffusion of Technologies via Economic Agents with Heterogeneous Decision Rules.

(1997) International Statistical Institute Sessions, Istanbul. On some aspects of Fisher's exact test and its extensions.

(1996) American Statistical Association Meeting, Chicago. Optimal Actions for Uncertain Loss.