

# Curriculum Vitae et Studiorum

Giorgio Calzolari

OMISSIS, born in OMISSIS (1946). Professor of Econometrics. University of Firenze, Department of Statistics, Computer Science, Applications "G. Parenti" (1991-2016; now part time, after retirement).

## Main previous appointment

Research staff member (econometric team), IBM Scientific Center, Pisa (1971-90).

## Other previous appointments

President of SIdE -IEA, Societ`a Italiana di Econometria -Italian Econometric Association, 2012.

Director of the summer econometric courses for doctoral students (CIDE, Centro Interuniversitario di Econometria, 1999-2005), Part time Professor at CEIBS, China Europe International Business School, Jiaotong University, Shanghai, MBA

and EMBA Programs (1996 and 1998); Director of the Computer Center, Faculty of Economics, University of Firenze (1992-98). Professor of Econometrics, University of Messina, Faculty of Political Science (1990-91). Part time Professor of Econometrics, Universities of Perugia (1983-84), Padova (1985-87), Firenze (1988-90) and Messina (1992-93).

Part time Professor of Computer Science, Istituto Agronomico per l'Oltremare, Ministero degli Affari Esteri, Firenze (1975-78). Officer of the Aeronautica Militare Italiana (1970-71). Research staff member, Laboratories Robert Bosch GmbH, Stuttgart, (1969-70).

## Editorial and advisory panels

Chairman of the Econometrics Programme Committee of the European Meeting of the Econometric Society 1989 (ESEM'89, M'unchen). Associate Editor of the Journal of Financial Econometrics (2001-2013), Bulletin of Economic Research (2000-2021), International Journal of Forecasting (1987-1995), and of Metodoloski Zvezki -Journal of Statistical Society of Slovenia (from 2013).

Secretary of the Local Programme Committee of the 49-th Session of the International Statistical Institute (ISI) 1993 (Firenze). Member elected of the International Statistical Institute (ISI) (from 1993).

Member of the European Standing Committee of the Econometric Society (1988-91). Member of the Programme Committee of the European Meeting of the Econometric Society 1987 (Copenhagen), 1993 (Uppsala), 1994 (Maastricht), 1996 (Istanbul), and of the 7th World Congress of the Econometric Society 1995 (Tokyo).

Co-organizer of the IBM Europe Institute seminar on Econometric Modeling (Oberlech, July 1986).

Referee of Annales d' Economie et de Statistique, Computational Statistics & Data Analysis, Econometrica, Econometric Reviews, Econometrics Journal, Econometric Theory, Empirical Economics, International Economic Review, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometrics, Journal of Economic Dynamics and Control, Journal of the Italian Statistical Society, Journal of the Royal Statistical Society B, Metron, Research in Economics, Scandinavian Journal of Statistics, Statistica.

Reviewer of research projects, National Science Foundation (Washington D.C., 1984). Member of the Scientific Commissions Metodi Statistici ed Econometria (1990-93), and Nuove Tecnologie Informatiche in Statistica (1993-96) of the Italian Statistical Society (Sis).

## Education

1969, University of Bologna: Laurea con lode in Electrical Engineering.

1964, Ferrara: Maturit`a Classica .

Author of software packages

Indirect Estimation (from 1996):

variance reduction in indirect inference using control variates, constrained estimation, with application to stochastic volatility, conditionally heteroskedastic factor models and models with  $\alpha$ -stable innovations. Stochastic Simulation of Tobit models and ARCH-GARCH models (1989-96): Monte Carlo simulation, computational performances of estimators (convergence speed), simulation approach to small sample behaviour of estimators (for personal and mainframe computers). Stochastic Simulation of Macroeconometric Models (1976-88): Monte Carlo simulation of large scale nonlinear macroeconometric models, estimation of simultaneous equations, simulation approach to small sample behaviour of estimators (instrumental variables and maximum likelihood), multipliers, forecasts and related confidence intervals (for mainframe computers, adapted to PC). Interactive Management of Time Series (1973-82): data handling and transformation, regression analysis and construction of macroeconometric models (for mainframe computers, adapted to PC).

## PUBLICATIONS

### (A) Book

- [1] Calzolari, G. (1987): *La Varianza delle Previsioni nei Modelli Econometrici*. Padova: CLEUP Editore.

### (B) Journals (printed in Italy)

- [5] Calzolari, G., F. Di Iorio, and G. Fiorentini (2001): "Indirect Inference and Variance Reduction using Control Variates", *Metron* 59, 39-53.
- [4] Calzolari, G. and G. Fiorentini (1993): "Estimating Variances and Covariances in a Censored Regression Model", *Statistica* 53, 323-339.
- [3] Bianchi, C., G. Calzolari, P. Corsi, and L. Panattoni (1985): "Asymptotic Properties of Dynamic Multipliers in Nonlinear Econometric Models", *Economic Notes* 14, 97-117.
- [2] Calzolari, G. (1983): "Sull'Affidabilit a Previsiva dei Modelli Econometrici: Valutazione A Priori degli Errori di Previsione", *Note di Informatica* 3, 15-28.
- [1] Bianchi, C., G. Calzolari e F. Sartori (1982): "Stime 2SLS con Componenti Principali di un Modello Non Lineare dell'Economia Italiana", *Note Economiche* 2, 114-137.

### (C) Journals (printed in other countries)

- [40] Calzolari, G., M. G. Campolo, A. Di Pino, and L. Magazzini (2021): "Maximum Likelihood Estimation of an Across-Regime Correlation Parameter", *The Stata Journal* 21, 430-461.
- [39] Calzolari, G., R. Halbleib, and A. Zagidullina (2021): "A Latent Factor Model for Forecasting Realized Variances", *Journal of Financial Econometrics* 19, 860-909.
- [38] Magazzini, L. and G. Calzolari (2020): "Testing Initial Conditions in Dynamic Panel Data Models", *Econometric Reviews* 39, 115-134.
- [37] Calzolari, G. (2019): "Econometrics Exams and Round Numbers: Use or Misuse of Indirect Estimation Methods?". *Communications in Statistics -Simulation and Computation* 48, 1-14.
- [36] Calzolari, G. and R. Halbleib (2018): "Estimating Stable Latent Factor Models by Indirect Inference", *Journal of Econometrics* 205, 280-301.
- [35] Gottard, A. and G. Calzolari (2017): "Estimating Multiple-Membership Logit Models with Mixed Effects: Indirect Inference versus Data Cloning", *Journal of Statistical Computation and Simulation* 87, 2334-2348.
- [34] Calzolari, G. and A. Di Pino Incognito (2017): "Self Selection and Direct Estimation of Across-Regime Correlation Parameter", *Journal of Applied Statistics* 44 (12).
- [33] Calzolari, G., R. Halbleib, and A. Parrini (2014): "Estimating GARCH-type Models with Symmetric Stable Innovations: Indirect Inference versus Maximum Likelihood", *Computational Statistics and Data Analysis* 76, 158-171.
- [32] Calzolari, G. and L. Magazzini (2012): "Autocorrelation and Masked Heterogeneity in Panel Data Models Estimated by Maximum Likelihood", *Empirical Economics* 43, 145-152.
- [31] Lombardi, M. J. and G. Calzolari (2009): "Indirect Estimation of  $\alpha$ -Stable Stochastic Volatility Models", *Computational Statistics and Data Analysis* 53, 2298-2308.
- [30] Sentana, E., G. Calzolari, and G. Fiorentini (2008): "Indirect Estimation of Large Conditionally Heteroskedastic Factor Models, with an Application to the Dow 30 Stocks", *Journal of Econometrics* 146, 10-25.

- [29] Lombardi, M. J. and G. Calzolari (2008): "Indirect Estimation of  $\alpha$ -Stable Distributions and Processes", *Econometrics Journal* 11, 193-208.
- [28] Di Iorio, F., and G. Calzolari (2006): "Discontinuities in Indirect Estimation: an Application to EAR Models", *Computational Statistics and Data Analysis* 50, 2124-2136.
- [27] Calzolari, G., G. Fiorentini, and E. Sentana (2004): "Constrained Indirect Estimation", *Review of Economic Studies* 71, 945-973.
- [26] Fiorentini, G., E. Sentana, and G. Calzolari (2004): "On the Validity of the Jarque-Bera Normality Test in Conditionally Heteroskedastic Dynamic Regression Models", *Economics Letters* 83, 307-312.
- [25] Fiorentini, G., E. Sentana, and G. Calzolari (2003): "Maximum Likelihood Estimation and Inference in Multivariate Conditionally Heteroscedastic Dynamic Regression Models with Student t Innovations", *Journal of Business & Economic Statistics* 21, 532-546.
- [24] Calzolari, G. and G. Fiorentini (1998): "A Tobit Model with GARCH Errors", *Econometric Reviews* 17, 85-104.
- [23] Calzolari, G., F. Di Iorio, and G. Fiorentini (1998): "Control Variates for Variance Reduction in Indirect Inference: Interest Rate Models in Continuous Time", *Econometrics Journal* 1, 100-112.
- [22] Fiorentini, G., G. Calzolari, and L. Panattoni (1996): "Analytic Derivatives and the Computation of GARCH Estimates", *Journal of Applied Econometrics* 11, 399-417.
- [21] Calzolari, G. and G. Fiorentini (1993): "Alternative Covariance Estimators of the Standard Tobit Model", *Economics Letters* 42, 5-13.
- [20] Calzolari, G. and L. Sampoli (1993): "A Curious Result on Exact FIML and Instrumental Variables", *Econometric Theory* 9, 296-309.
- [19] Calzolari, G. and L. Panattoni (1990): "Mode Predictors in Nonlinear Systems with Identities", *International Journal of Forecasting* 6, 317-326.
- [18] Sterbenz, F. P. and G. Calzolari (1990): "Alternative Specifications of the Error Process in the Stochastic Simulation of Econometric Models", *Journal of Applied Econometrics* 5, 137-150.
- [17] Calzolari, G. and L. Panattoni (1988): "Alternative Estimators of FIML Covariance Matrix: A Monte Carlo Study", *Econometrica* 56, 701-714.
- [16] Calzolari, G. (1987): "Forecast Variance in Dynamic Simulation of Simultaneous Equation Models", *Econometrica* 55, 1473-1476.
- [15] Calzolari, G., L. Panattoni, and C. Weihs (1987): "Computational Efficiency of FIML Estimation", *Journal of Econometrics* 36, 299-310.
- [14] Bianchi, C., J. L. Brillet, and G. Calzolari (1987): "Measuring Forecast Uncertainty: A Review with Evaluation Based on a Macro Model of the French Economy", *International Journal of Forecasting* 3, 211-227.
- [13] Weihs, C., G. Calzolari, and L. Panattoni (1987): "The Behavior of Trust-Region Methods in FIML-Estimation", *Computing* 38, 89-100.
- [12] Calzolari, G. and F. P. Sterbenz (1986): "Control Variates to Estimate the Reduced Form Variances in Econometric Models", *Econometrica* 54, 1483-1490.
- [11] Bianchi, C., J. L. Brillet et G. Calzolari (1984): "Analyse et Mesure de l'Incertaine en Pr'evision d'un Mod'ele Econom'etrique. Application au Mod'ele Mini-DMS", *Annales de l'INSEE* 54, 31-62.
- [10] Calzolari, G. (1983): "Asymptotic Distribution of Power Spectra and Peak Frequencies in the Stochastic Response of Econometric Models", *Journal of Economic Dynamics and Control* 5, 235-247.
- [9] Calzolari, G. (1983): "Asymptotic Standard Errors of Point Elasticities Calculated from Simultaneous Equation Systems", *Economics Letters* 11, 237-244.
- [8] Bianchi, C., G. Calzolari, and P. Corsi (1981): "Estimating Asymptotic Standard Errors and Inconsistencies of Impact Multipliers in Nonlinear Econometric Models", *Journal of Econometrics* 16, 277-294.

- [7] Calzolari, G. (1981): "A Note on the Variance of Ex-Post Forecasts in Econometric Models", *Econometrica* 49, 1593-1595.
- [6] Bianchi, C. and G. Calzolari (1980): "The One-Period Forecast Errors in Nonlinear Econometric Models", *International Economic Review* 21, 201-208. Reprinted in *Macroeconometric Modelling*, ed. by K. F. Wallis (1994). Cheltenham: Edward Elgar Publishing Ltd., The International Library of Critical Writings in Econometrics, Vol. 2, 183-190.
- [5] Calzolari, G. (1979): "Antithetic Variates to Estimate the Simulation Bias in Non-Linear Models", *Economics Letters* 4, 323-328.
- [4] Bianchi, C., G. Calzolari, and P. Corsi (1979): "On the Stability of the Klein-I Model", *Economics Letters* 4, 33-35.
- [3] Bianchi, C., G. Calzolari, and P. Corsi (1979): "A Monte Carlo Approach to Compute the Asymptotic Standard Errors of Dynamic Multipliers", *Economics Letters* 2, 161-164.
- [2] Bianchi, C., G. Calzolari, and P. Corsi (1979): "A Note on the Numerical Results by Goldberger, Nagar and Odeh", *Econometrica* 47, 505-506.
- [1] Bianchi, C., G. Calzolari, and P. Corsi (1978): "A Program for Stochastic Simulation of Econometric Models", *Econometrica* 46, 235-236.

(D) Book chapters, essays in collective volumes, conference proceedings

- [30] Calzolari, G. and L. Magazzini (2019): "Improving GMM Efficiency in Dynamic Models for Panel Data with Mean Stationarity", in *Applications in Statistical Computing -From Music Data Analysis to Industrial Quality Improvement*, ed. by N. Bauer, K. Ickstadt, K. Lüubke, G. Szepannek, H. Trautmann, and M. Vichi. Springer Nature Switzerland AG, 201-216.
- [29] Aielli, G. P., G. Calzolari, and G. Fiorentini (2013): "Fast Indirect Estimation of Latent Factor Models with Conditional Heteroskedasticity", in *Advances in Latent Variables*, ed. by E. Brentari and M. Carpita. Milano: Vita e Pensiero. ISBN 978-88-343-2556-8.  
<http://meetings.sis-statistica.org/index.php/sis2013/ALV/paper/viewFile/2579/335>
- [28] Calzolari, G. and A. Di Pino (2013): "Across-Regime Correlation in a Switching Regression Model: A FIML Approach", in *Advances in Latent Variables*, ed. by E. Brentari and M. Carpita. Milano: Vita e Pensiero. ISBN 978-88-343-2556-8. <http://meetings.sis-statistica.org/index.php/sis2013/ALV/paper/viewFile/2604/473>
- [27] Calzolari, G. and A. Di Pino (2009): "Individual Wage and Reservation Wage: Efficient Estimation of a Simultaneous Equation Model with Endogenous Limited Dependent Variables", in *Proceedings of Scientific Meeting of the Italian Statistical Society: Statistical Methods for the Analysis of Large Data-Sets*. Pescara: University G. D'Annunzio, September 23-25, 343-346. ISBN 978-88-6129-425-7.
- [26] Otranto, E., G. Calzolari, and F. Di Iorio (2005): "Indirect Estimation of Markov Switching Models with Endogenous Switching", in *S.Co. 2005: Modelli Complessi e Metodi Computazionali Intensivi per la Stima e la Previsione*, a cura di C. Provasi. Padova: CLEUP Editrice, 227-232.
- [25] Lombardi, M. J., G. Calzolari, and G. M. Gallo (2003): "Indirect Inference for  $\alpha$ -Stable Distributions", in *S.Co. 2003: Modelli Complessi e Metodi Computazionali Intensivi per la Stima e la Previsione*, Atti del Convegno, Treviso 4-6 settembre. Venezia: Universit' a Ca' Foscari, Dipartimento di Statistica, 278-283.
- [24] Calzolari, G. and L. Neri (2002): "Imputation of Continuous Variables Missing at Random using the Method of Simulated Scores", in *Compstat 2002, Proceedings in Computational Statistics, 15th Symposium held in Berlin*, ed. by W. Härdle and B. Ronz. Heidelberg: Physika Verlag, 389-394.
- [23] Calzolari, G., L. Magazzini, and F. Mealli (2001): "Simulation-Based Estimation of Tobit Model with Random Effects", in *Econometric Studies*, a Festschrift in Honour of Joachim Frohn, ed. by R. Friedmann, L. Knüppel, and H. Lütkepohl. Münster: LIT Verlag, 349-369.

- [22] Calzolari, G., G. Fiorentini, and E. Sentana (2001): "Indirect Inference Estimation of Conditionally Heteroskedastic Factor Models", in *Modelli Complessi e Metodi Computazionali Intensivi per la Stima e la Previsione*, a cura di C. Provasi. Padova: CLEUP Editrice, 63-68.
- [21] Calzolari, G. (1994): "Presentazione", in *Software Sperimentale per la Statistica: Una Raccolta di Programmi Didattico-Applicativi*, a cura della Societ' a Italiana di Statistica. Firenze: Centro Duplicazione Offset, 5-6.
- [20] Calzolari, G. (1992): "Stima delle Equazioni Simultanee Non-Lineari: Una Rassegna", in *Atti della XXXVI Riunione Scientifica della Societ' a Italiana di Statistica*. Roma: CISU Centro d'informazione e stampa universitaria, Vol. 1, 447-458.
- [19] Bianchi, C., J. L. Brillet, and G. Calzolari (1988): "A Trade-off Criterion for Evaluating Effectiveness and Reliability of Alternative Policy Actions", in *Atti del Dodicesimo Convegno A.M.A.S.E.S. Palermo*, 14-16 Settembre, 185-217.
- [18] Calzolari, G. and L. Panattoni (1988): "Finite Sample Performance of the Robust Wald Test in Simultaneous Equation Systems", in *Advances in Econometrics*, Vol. 7, ed. by G. F. Rhodes, Jr. and T. B. Fomby. Greenwich, CO: JAI Press Inc., 163-191.
- [17] Calzolari, G. e L. Panattoni (1988): "Il Problema della Coerenza delle Previsioni nei Modelli Econometrici Non Lineari", in *Atti della XXXIV Riunione Scientifica della Societ' a Italiana di Statistica*. Siena: Nuova Immagine Editrice, Vol. 2/1, 271-278.
- [16] Calzolari, G. and L. Panattoni (1987): "Gradient Methods in FIML Estimation of Econometric Models", in *Developments of Control Theory for Economic Analysis*, ed. by C. Carraro, and D. Sartore. Dordrecht: Martinus Nijhoff, Kluwer Academic Publishers, 143-153.
- [15] Bianchi, C. and G. Calzolari (1983): "Standard Errors of Forecasts in Dynamic Simulation of Nonlinear Econometric Models: Some Empirical Results", in *Time Series Analysis: Theory and Practice 3*, ed. by O. D. Anderson. Amsterdam: North-Holland Publishing Company, 177-198.
- [14] Bianchi, C. and G. Calzolari (1982): "Evaluating Forecast Uncertainty Due to Errors in Estimated Coefficients: Empirical Comparison of Alternative Methods", in *Evaluating the Reliability of Macro-Economic Models*, ed. by G. C. Chow, and P. Corsi. New York: John Wiley & Sons, Inc., 251-277.
- [13] Bianchi, C., G. Calzolari, and P. Corsi (1981): "Standard Errors of Multipliers and Forecasts from Structural Coefficients with Block-Diagonal Covariance Matrix", in *Dynamic Modelling and Control of National Economies (IFAC)*, ed. by J. M. L. Janssen, L. F. Pau, and A. J. Straszak. Oxford: Pergamon Press, 311-316.
- [12] Bianchi, C. and G. Calzolari (1981): "A Simulation Approach to Some Dynamic Properties of Econometric Models", in *Mathematical Programming and its Economic Application*, ed. by G. Castellani and P. Mazzoleni. Milano: Franco Angeli Editore, 607-621.
- [11] Bianchi, C. and G. Calzolari (1980): "Simulation of a Nonlinear Econometric Model", in *Simulation of Systems '79*, ed. by L. Dekker, G. Savastano, and G. C. Vansteenkiste. Amsterdam: North-Holland Publishing Company, 105-113.
- [10] Bianchi, C., G. Calzolari, and P. Corsi (1980): "A Package for Analytic Simulation of Econometric Models", in *Optimization Techniques, Proceedings of the 9th IFIP Conference on Optimization Techniques, Warsaw, September 4-8, 1979*, ed. by K. Iracki, K. Malanowski, and S. Walukiewicz. Berlin: Springer Verlag, Part 2, 404-413.
- [9] Bianchi, C., G. Calzolari, and P. Corsi (1979): "Some Results on the Stochastic Simulation of a Nonlinear Model of the Italian Economy", in *Models and Decision Making in National Economies*, ed. by J. M. L. Janssen, L. F. Pau, and A. Straszak. Amsterdam: North-Holland Publishing Company, 411-418.
- [8] Ranuzzi, P., C. Bianchi, and G. Calzolari (1979): "A Bilateral Linkage Model for the EEC Economies", in *Models and Decision Making in National Economies*, ed. by J. M. L. Janssen, L. F. Pau and A. Straszak. Amsterdam: North-Holland Publishing Company, 171-178.
- [7] Bianchi, C., G. Calzolari, and E. M. Cleur (1978): "Spectral Analysis of Stochastic and Analytic Simulation Results for a Nonlinear Model for the Italian Economy", in *Compstat 1978, Proceedings in Computational*

Statistics, ed. by L. C. A. Corsten and J. Hermans. Vienna: Physica Verlag, 348-354.

- [6] Calzolari, G. and P. Corsi (1977): "Stochastic Simulation as a Validation Tool for Econometric Models", in *Models for Regional Planning and Policy-Making*, ed. by A. Straszak and B. V. Wagle. Peterlee: IBM UKSC 0097, 359-369.
- [5] Bianchi, C., G. Calzolari, P. Corsi, F. Sartori e I. Specioso (1977): "Aggiornamento del Modello al 1974 e Nuove Simulazioni", in *Il Modellaccio*, a cura di Giorgio Fu`a. Milano: Franco Angeli Editore, Vol. 4, 162-188.
- [4] Bianchi, C., G. Calzolari, and P. Corsi (1976): "Simulation Properties of Alternative Methods of Estimation: an Application to a Model of the Italian Economy", in *Compstat 1976, Proceedings in Computational Statistics*, ed. by J. Gordesch, and P. Naeve. Vienna: Physica Verlag, 407-415.
- [3] Bianchi, C., G. Calzolari, and P. Corsi (1976): "Divergences in the Results of Stochastic and Deterministic Simulation of an Italian Non-Linear Econometric Model", in *Simulation of Systems*, ed. by L. Dekker. Amsterdam: North-Holland Publishing Company, 653-661.
- [2] Bianchi, C., G. Calzolari, T. A. Ciriani, P. Corsi, E. Cleur, G. C. Romagnoli e B. Sitzia (1976): "Analisi e Simulazione Stocastica di un Modello Aggregato dell'Economia Italiana 1952-1971", in *Teoria dei Sistemi ed Economia*, a cura della Segreteria del G.E.S., prefazione di S. Lombardini e A. Ruberti. Bologna: Il Mulino, 193-219.
- [1] Calzolari, G. (1974): "Interactive Management for Time Series", in *Compstat 1974, Proceedings in Computational Statistics*, ed. by G. Bruckmann, F. Ferschl, and L. Schmetterer. Vienna: Physica Verlag, 468-478.

(E) Working papers of universities and research institutes

- [35] Calzolari, G. (2015): "Indirect Estimation and Econometrics Exams: How to Live a Round Life". *Econometrics Working Papers Archive 2015-01*, Universit`a di Firenze, Dipartimento di Statistica, Informatica, Applicazioni "G. Parenti".
- [34] Calzolari, G. and R. Halbleib (2014): "Estimating Stable Factor Models by Indirect Inference". University of Konstanz, Department of Economics, Working Paper 2014-25.
- [33] Gottard, A. and G. Calzolari (2014): "Alternative Estimating Procedures for Multiple Membership Logit Models with Mixed Effects: Indirect Inference and Data Cloning", *Econometrics Working Papers Archive 2014-07*, Universit`a di Firenze, Dipartimento di Statistica, Informatica, Applicazioni "G. Parenti".
- [32] Calzolari, G. and L. Magazzini (2014): "Improving GMM Efficiency in Dynamic Models for Panel Data with Mean Stationarity", Working Paper 12/2014, University of Verona, Department of Economics.
- [31] Calzolari, G. and A. Di Pino (2014): "Self-Selection and Direct Estimation of Across-Regime Correlation Parameter", *Econometrics Working Papers Archive 2014-04*, Universit`a di Firenze, Dipartimento di Statistica, Informatica, Applicazioni "G. Parenti".
- [30] Calzolari, G. and L. Magazzini (2013): "A powerful test of mean stationarity in dynamic models for panel data: Monte Carlo evidence", Working Paper 14/2013, University of Verona, Department of Economics.
- [29] Calzolari, G., R. Halbleib, and A. Parrini (2012): "Indirect Estimation of  $\alpha$ -Stable GARCH Models". University of Konstanz, Department of Economics, Working Paper 2012-31, presented at the 6th CSDA International Conference on Computational and Financial Econometrics (CFE 2012), Conference Centre, Oviedo, December 1-3.
- [28] Calzolari, G. and L. Magazzini (2011): "Moment Conditions and Neglected Endogeneity in Panel Data Models". Universit`a di Verona, Dipartimento di Scienze Economiche, Working Paper 2011/02, presented at the fourth Italian Congress of Econometrics and Empirical Economics. Universit`a di Pisa, January 19-21.
- [27] Magazzini, L. and G. Calzolari (2010): "Negative Variance Estimates in Panel Data Models". Universit`a di Verona, Dipartimento di Scienze Economiche, Working Paper 2010/15.
- [26] Calzolari, G. and L. Neri (2010): "The Method of Simulated Scores for Estimating Multinormal Regression Models with Missing Values". Universit`a di Firenze, Dipartimento di Statistica "G. Parenti", Working Paper

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- [25] Calzolari, G. and L. Magazzini (2009): "Poor Identification and Estimation Problems in Panel Data Models with Random Effects and Autocorrelated Errors". Università di Verona, Dipartimento di Scienze Economiche, Working Paper 2009/53, presented at the third Italian Congress of Econometrics and Empirical Economics. Ancona: Università Politecnica delle Marche, January 30-31.
- [24] Sentana, E., G. Calzolari, and G. Fiorentini (2007): "Indirect Estimation of Large Conditionally Heteroskedastic Factor Models, with an Application to the Dow 30 Stocks". Rimini Center for Economic Analysis, Working Paper 40-07.
- [23] Lombardi, M. J. and G. Calzolari (2006): "Indirect Estimation of  $\alpha$ -Stable Stochastic Volatility Models". Università di Firenze, Dipartimento di Statistica "G. Parenti", Working Paper 2006/07.
- [22] Lombardi, M. J. and G. Calzolari (2004): "Indirect Estimation of  $\alpha$ -Stable Distributions and Processes". Università di Firenze, Dipartimento di Statistica "G. Parenti", Working Paper 2004/07.
- [21] Calzolari, G. and L. Neri (2002): "A Method of Simulated Scores for Imputation of Continuous Variables Missing at Random". Università di Firenze, Quaderni del Dipartimento di Statistica "G. Parenti", 49/2002, presented at the European Meeting of the Econometric Society. Venezia: Università Ca' Foscari, August 25-28.
- [20] Calzolari, G., F. Mealli, and C. Rampichini (2001): "Alternative Simulation-Based Estimators of Logit Models with Random-Effects". Università di Firenze, Quaderni del Dipartimento di Statistica "G. Parenti", 48/2001, presented at the European Meeting of the Econometric Society. Universidade de Santiago de Compostela: August 29-September 1, 1999.
- [19] Calzolari, G., G. Fiorentini, and E. Sentana (2001): "Constrained Indirect Inference Estimation". London School of Economics, Financial Markets Group, discussion paper No. 384.
- [18] Fiorentini, G., E. Sentana, and G. Calzolari (2000): "The Score of Conditionally Heteroskedastic Dynamic Regression Models with Student-t Innovations, and an LM Test for Multivariate Normality". Madrid: CEMFI, Working Paper No. 0007.
- [17] Calzolari, G., F. Di Iorio, and G. Fiorentini (1999): "Indirect Estimation of Just-Identified Models with Control Variates". Università di Firenze, Quaderni del Dipartimento di Statistica "G. Parenti", 46/1999.
- [16] Weihs, C., G. Calzolari, and M. C. Röhrl (1999): "Variance Reduction with Monte Carlo Estimates of Error Rates in Multivariate Classification". Universität Dortmund: Technical Report 44/1999, SFB 475.
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"Autorizzo il trattamento dei dati personali nelle modalità previste dal Regolamento UE 2016/679". Giorgio Calzolari – 6 giugno 2024

