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University of Turin
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CURRICULUM VITAE ET STUDIORUM

EDUCATION:

B.Sc in Physics and Mathematics, BSc. in Politics and Economics, M.Sc in Economics and Econometrics (major Econometrics, University of Southampton), Ph.D in Economics (major Econometrics, Southampton University, 2003).

Post Graduate Certificate in Teaching and Learning in Higher Education (Brunel University London, 2010).

PROFESSIONAL EXPERIENCE:

01/03/2018- Today : Associate Professor in Econometrics, Department of Economics and Statistics Cogneetti De Marttis, University of Turin, Italy.

01/11/10-01/11/2017 : Senior Lecturer, Department of Economics and Finance, School of Social Sciences and CARISMA, Department of Mathematical Sciences, Brunel University London.

01/09/2007-1/10/10: Lecturer, Department of Economics and Finance, School of Social Sciences and CARISMA, Department of Mathematical Sciences, Brunel University London.

01/2006-31/08/2007: Financial Econometrician, UK Debt Management Office, Her Majesty Treasury, London.

07/2003-12/2005: Lecturer, Department of Economics and Department of Mathematics University of York, UK (joint appointment).

07/2001-06/2003: Research Fellow, Warwick Business School, University of Warwick, UK.

ASSOCIATE POSITIONS

- September 2018- Today: Honorary Reader appointment, Brunel University London.
- 2005-2008: Academic Visiting Appointment, University of York, UK.
- 2003-2006: Associate Fellow, Warwick Business School, University of Warwick, UK.

ACADEMIC VISITING:

- May 2008: Bank of Canada, Ottawa, Academic Visiting.
- May 2008: Canadian Ministry of Finance, Debt Management Division.

- 2004: Visiting Scholar, Department of Economics, University of California San Diego, San Diego.

REFEREED FOR:

European Economic Review, Economics of Innovation and New Technology, Econometric Reviews, Journal of the Royal Statistical Society, Economic Modelling, IMA Journal of Management Mathematics, Journal of Empirical Finance, Journal of Econometrics, Research Policy, Scottish Journal of Political Economy, Journal of Financial Markets, International Review of Economics and Finance, Regional Studies.

ESRC Final Award Referee 2013

PUBLICATIONS AND WORKS IN PROGRESS:

Recent publications

Journal Articles

Canepa, A., Gonzales, M., Skinner, F., 2020. "Hedge fund strategies: A non-parametric analysis. *International review of financial analysis*". <https://doi.org/10.1016/j.irfa.2019.101436>.

Canepa, A., Chini, E.Z. & Alqaralleh, 2019. " Global Cities and Local Housing Market Cycles. *J Real Estate Finan Econ* . <https://doi.org/10.1007/s11146-019-09734-8>

H. Alqaralleh and A. Canepa, 2020. "Housing market cycles in large urban areas". In *Economic Modelling*, <https://doi.org/10.1016/j.econmod.2020.01.005>.

Canepa, A., Khaled, F., (2018). "Housing, Housing Finance and Credit Risk. *International Journal of Financial Studies*. 6 50.

Canepa A., E. Zanetti Chini, 2016. "Dynamic Asymmetries in House Price Cycles: A Generalized Smooth Transition Model". *Journal of Empirical Finance*, 37, 91-103.

(This paper was in the top 5 most downloaded papers from the journal webpage in 2016, proof available)

Canepa, A. 2016. "A note on Bartlett Correction Factor for Tests on Cointegrating Relations" *Statistics and Probability Letters*. 110, 295-304.

Moscone, F. Tosetti, E., Canepa, A., 2014 "Real Estate Market and Financial Stability in US Metropolitan Areas: a Dynamic Model with Spatial Effects. *Regional Science and Urban Economics*, 49, 129-146.

Canepa, A., and Inrubbian A., 2014. "Does Faith Move Stock Markets? Evidence from Saudi Arabia". *Quarterly Review of Economics and Finance*, 54, 538-550.

Date, P. A. Canepa, and M. Abdel-Jaward, 2011. "A Mixed Integer Linear Programming Model for Optimal Sovereign Debt Issuance". *European Journal of Operational Research*, 214, 748 -758.

Battisti G., A. Canepa and P. Stoneman, 2009. "E-Business Usage Across and Within Firms in the UK: Productivity, Profitability, Externalities and Policy" *Research Policy*, 38, 133-143.

Canepa A. and P. Stoneman, 2008. "Financial Constraints to Innovation in the UK: evidence from CIS2 and CIS3". *Oxford Economics Papers*, 60, 711-730.

Canepa A. and L.G. Godfrey, 2007. "Improvement of the Quasi-Likelihood Ratio Test in ARMA Models: Some Results for Bootstrap Methods". *Journal of Time Series Analysis*. 28, 434-453.

Canepa A., 2006. "Small Sample Corrections for Linear Restrictions on Cointegrating Vectors: a Monte Carlo Comparison". *Economics Letters*, 91, 330-336.

Canepa A. and P. Stoneman, 2005. "Financing Constraints in the Inter Firm Diffusion of New Process Technologies". *The Journal of Technology Transfer*, 30,159-169.

Canepa, A. and P. Stoneman, 2004. "Comparative International Diffusion: Patterns, Determinants and Policies," *Economics of Innovation and New Technology*, 13, 279-298.

Canepa A., 2003. "Bartlett Correction for the LR test in Cointegrating Models: a Bootstrap Approach". *American Statistical Association Proceedings 2003*.

Books and Book Chapters

Hunter, J., Burke, S., and Canepa, A. (2017). *Modelling Multivariate non Stationary Economic Time Series*. 2nd Edition. Palgrave Text in Econometrics, Palgrave MacMillan, London.

Canepa A., 2009. *Inference in Cointegrated VAR Models: Bootstrap Methods and Applications*, Lap Lambert Academic Publishing.

Canepa A. and P. Stoneman, 2005. "Financing Constraints in the Interfirms Diffusion of New Technologies", in *Essays in Honour of Edwin Mansfield: The Economics of R&D, Innovation, and Technological Change*. Edited by A. Link and F.M. Scherer, Springer, New York.

Canepa A. and P. Stoneman, 2003. "Do Financial Factors Constrain Innovation? A European Cross Country Study", in *Competition, Monopoly and Corporate Governance: Essays in Honour of Keith Cowling*. Edward Elgar, Cheltenham.

Reports

Anthony, M. and A. Canepa, 2006. "The Strategic Debt Analysis Model and the Comparison of Debt Issuance Strategies". In *Debt and Reserves Management Report*, HM Treasury.

Canepa A., 2006. "The Consequences of the Supply-Side Effects of an Extreme Issuance Strategy". *UK Debt Management Office Report*, HM Treasury.

Working Papers

Canepa, A, Drogo, F. 2020. "Wildfire Crime and Social Vulnerability in Italy: A Panel Investigation", , *EST Working Paper 05/2020*, Turin University.

Canepa, A, M.G. Karanasos, A. G. Paraskevopoulos, 2019. "Second Order Time Dependent Inflation Persistence in the United States: a GARCH-in-Mean Model with Time Varying Coefficients", *EST Working Paper 11/2019*, Turin University.

Canepa, A, E. Zanetti Chini, H. Alqaralleh, 2019. "Modelling Housing Market Cycles in Global Cities", *EST Working Paper 01/2019*, Turin University.

Canepa, A and H. Alqaralleh, 2019. "Housing Market Cycles in Large Urban Areas", *EST Working Paper 03/2019*, Turin University.

Canepa, A., Gonzales, M., Skinner, 2019. "Evaluating the Performance of Hedge Fund Strategies: A non-Parametric Analysis. *EST Working Paper 02/2019*, Turin University.

Canepa A., E. Zanetti Chini, 2015. "Dynamic Asymmetries in House Price Cycles: A Generalized Smooth Transition Model". *Working Paper No. 15-23*, Brunel University London.

Mosconi F. Tosetti, E. Canepa, A., 2014. "Real Estate Market and Financial Stability in US Metropolitan Areas: a Dynamic Model with Spatial Effects". *Working Paper No. 14-01*, Brunel University London.

Canepa A., 2005. "Improvement of the LR test on Cointegrating Relations in VAR Models: Bootstrap Methods and Applications". York University Working Paper.

Canepa A., K. Kaivanto, and P. Stoneman, 2004. "The Public Provision of Sales Contingent Contracts as a Policy Response to Financial Constraints to Innovation in European SMEs," *EIFC - Technology and Finance Working Papers 38*, United Nations University, Institute for New Technologies.

Canepa A., and P. Stoneman, 2004. "Financial Constraints to Innovation in Europe: Policy and Evidence," *EIFC - Technology and Finance Working Papers 36*, United Nations University, Institute for New Technologies.

Canepa A., and P. Stoneman, 2002. "Financial Constraints to Innovation: A European Cross Country Study," *EIFC - Technology and Finance Working Papers 11*, United Nations University, Institute for New Technologies.

Canepa A., and P. Stoneman, 2002. "The Diffusion of New Process Technologies: International Comparisons," *EIFC - Technology and Finance Working Papers 15*, United Nations University, Institute for New Technologies.

Canepa A. and R.J. O'Brien, 2000. "The Size and the Power of Bootstrap Test for Linear Restriction on Cointegrating Space Under Misspecified Relationships", Paper prepared for the Econometrics Society World Congress, Seattle, August 2000.

[Works in Progress:](#)

Canepa, A, M.G. Karanasos, A. G. Paraskevopoulos. "A unified theory for ARMA models with varying coefficients: One solution fits all", submitted

Canepa, A, Fontana, M. Chersoni, G. (2020). "The role of environmental and financial concerns on energy saving investments: a stochastic dominance approach", Under submission

Canepa, A. Karanasos, M. "On the Transmission of Memory in GARCH-in-Mean models with Breaks". Submitted

Alquarelleh, H, Canepa, A., Zanetti Chini, E., (2020). "Covid19 Pandemic and Stock Market Contagion: A Wavelet-Copula Approach" under submission

DEPARTMENTAL DIUTIES AND ADMINISTRATIVE ROLES:

- 2018-Today: Student-Staff International Exchange Program Coordinator, Turin University.
- 2015-2017: MSc Programme Coordinator, Brunel University London.
- 2014- 2015: Doctoral Programme Director, Brunel University London.
- 2010-2014: Director of Undergraduate Studies, Brunel University London.
- 2008-2010: Deputy Head of Teaching, Brunel University London.

CONFERENCE ORGANIZER:

- Main organizer: Centre for Empirical Finance Annual Conference, Brunel University, May 2009.
- Main organizer: Conference on "Risk Management and High Frequency Data" Centre for Empirical Finance, Brunel University and Money Macro and Finance Group. May 2010
- Organizer: "Analytical Models for Sovereign Debt Management", London, 2010.
- Session organiser: International Conference on Financial Econometrics, Oviedo 2012, Spain
- Co-Organizer: "8th BMRC-QASS CONFERENCE ON MACRO AND FINANCIAL ECONOMICS" , Brunel University, London, May 2012
- Co-Organizer: "9th BMRC-QASS CONFERENCE ON MACRO AND FINANCIAL ECONOMICS" London 2013, Brunel University, May 2013.
- Co-Organizer: "10th BMRC-DEMS Conference", Sponsored by The Society for Nonlinear Dynamics and Econometrics (SNDE) and The Money Macro and Finance Research Group (MMF). Brunel University, May 2014.
- Program Committee Member, "The 13th INFINITI Conference on International Finance", June 2015, University of Ljubljana, Slovenia.

GRUATED Ph.D. STUDENTS:

- Abdullah Ibnrubbian, Brunel University London. Graduated in October 2012. (First Appointment: Institute of Public Administration, Riyadh, Saudi Arabia).
- Mohammad Tajik, Brunel University London. Graduated in December 2015. (First Appointment: Lecturer, Department of Mathematics, Brunel University London)
- Fawaz Khaled, Brunel University London. Graduated in October 2016. (First Appointment: Lecturer, Reading University, UK).
- Iris Meco, Brunel University London. Graduated in May 2017. (ISTAT, Rome).
- Yuefeng Wang, Brunel University London. Graduated April 2018. (First Appointment: Statkraft, Renewable Energy, London).
- Huthaifa Alqaralleh, Brunel University London. Graduated February 2018. (First Appointment: Assistant Professor, Mutah University, Amman, Jordan).

Ph.D. Examiner:

- Dalu Zhang, University of East Anglia, Norwich, VIVA on January 2014.
- Panagiotis Koutroumpis, Brunel University London, VIVA on February 2016.
- Habiba Al-Mughari, Brunel University London, VIVA on September 2016.

TEACHING EXPERIENCE:

2018-2019: Quantitative Method (Level 2, undergraduate) Time Series Analysis (postgraduate level), Research Methods (postgraduate Level).

2014-2017: Further Econometrics (Level 3), Risk Management (Level 3), Financial Econometrics, Ph.D. level.

2010-2013: Financial Econometrics (Level 2), Further Econometrics (Level 3).

2009-2012:
Stochastic Calculus (Ph.D. Level), Brunel University.

Econometrics (Level 3, undergraduate)

2008-2009:
Stochastic Calculus (Ph.D. Level), Brunel University.

Econometrics (Level 3, undergraduate), Brunel University.

Mathematics for Economics and Finance (Level 1, undergraduate), Brunel University.

2007-2008:
Financial Derivatives (MSc Level), London School of Business and Finance.

Mathematics for Economics and Finance. (Level 1, undergraduate), Brunel University.

2004-2005:
Mathematical Finance, (Level 3, undergraduate), Department of Mathematics, University of York.

Mathematics for Economist 1 and 2, (Level 1, undergraduate), Department of Economics, University of York.

Statistical Methods (Level 2, undergraduate), Department of Economics, University of York.

2003-2004:

Statistical Theory 1 and 2, (Level 3, undergraduate), Department of Mathematics, University of York. (Seminars only).

Mathematics for Economist 1 and 2, (Level 1 undergraduate), Department of Economics, University of York.

SELECTED CONFERENCE PRESENTATIONS:

- 25th Annual Conference of the Multinational Finance Society, June 2019, Jerusalem, Israel.
- 10th Nordic Econometric Meeting, May 2019, Stockholm, Sweden.
- World Congress of Statistical Society, Marrakesh, Morocco, July 2017.
- 3rd International Workshop on “Financial Markets and Nonlinear Dynamics”, June 2017, Paris, France.
- Conference on Non-Linear and Time Varying Models in Economics and Finance, London, April, 2017.
- 23rd Annual Conference of the Multinational Finance Society, June 2016, Stockholm, Sweden.
- International Conference of the Applied Econometric Society, Thessaloniki, Greece, June, 2015.
- International Conference on Financial Econometrics, London, December 2015, UK.
- Econometric Methods for Banking and Finance, Banco De Portugal, Lisbon, Portugal, September 2014.
- International Conference on Financial Econometrics, London, December 2013, UK
- International Conference on Financial Econometrics, Oviedo, December 2012, Spain.
- EBES Conference, Istanbul, Turkey, July 2011.
- International Conference on Computing in Economics and Finance, Cyprus 2009.
- Inference and Tests in Econometrics: A Tribute to Russell Davidson, Marseille, April 2008.
- Econometric Society European Meeting, Vienna, August 2006.
- International Association for Computational Statistical Computing, World Congress, Limassol, Cyprus, October 2005.
- World Congress of the Bernulli Society for Mathematical Statistics, Barcelona, 2004.

- International Workshop on Recent Advances in Time Series Analysis, Protaras, Cyprus 2004.
- Joint Statistical Meeting, San Francisco, August 2003.
- Annual Conference of the Econometric Study Group, Bristol, July 2003.
- Workshop on Monte Carlo Simulations, Harvard University, Department of Mathematics, Boston, U.S, July 2002.
- World Congress of the Econometric Society, Seattle, U.S., August 2000.

Invited Seminar Presentations:

- University of Groningem (Netherlands), Faculty of Economics and Business, March 2016.
- University of East Anglia (UK), Department of Economics, January 2014
- University of Cardiff (UK), Cardiff Business School, November 2012
- University of Palermo (Italy), Department of Mathematics, November 2010.
- University of Reading (UK), Department of Economics, March 2009.

Invited Lectures:

- Lecture on “Debt Management Strategies”, Centre for Central Banking Studies, **Bank of England**, London, July 2007.
- Lecture on “The Structure of Government Debt Market: a UK Perspective”, Centre for Central Banking Studies, **Bank of England**, London, October 2006.
- Lecture on “Issuance of Government securities”, Centre for Central Banking Studies, **Bank of England**, London, July 2006.
- Lecture on “Applications of survival analysis to diffusion studies”. **European Summer Course on Industrial Dynamics (ESSID)**. Institut d'Etudes Scientifiques de Cargèse, Corsica, September 2004, and September 2005.
- Presentation on “Financial constraints on innovation”, **Ministry of Trade and Industry**. London, June 2003.

GRANTS:

- European Science Foundation, Advanced Mathematical Methods for Finance Project, Grant Number 3071. Awarded in 2009.
- International Visiting Fellow Award, World Wide University Network, 2004.
- Grant **Contract no.:** HPSE–CT–1999-00039, Title: EUROPEAN INTEGRATION, FINANCIAL SYSTEMS AND CORPORATE PERFORMANCE (EIFC). In collaboration with University of Oxford, University of Warwick, University of La Sapienza, Rome, United Nation University.

