Domenico SARTORE

Curriculum vitae *(update: 12/12/2011)*

PERSONAL INFORMATION

Name	**Domenico SARTORE**
Telephone	**+39 041 2349186**
Fax	**+39 041 5286166**
E-mail	**sartore@unive.it**
Web page	**http://venus.unive.it/sartore**
Nationality	**Italian**
Date of birth	**November 3rd 1946**

WORK EXPERIENCE

Current:

• *Dates (from-to)*	***January 1997 to present***
• *Name and address of employer*	***Venice International University (until 2003), Ca' Foscari University (from 2003 to present) – International Master in Economics and Finance (IMEF)***
• *Type of business or sector*	***University***
• *Occupation or position held*	***Professor of Econometrics and Quantitative Methods for Finance***
• *Main activities and responsibilities*	***From 2008 to present, General Manager of IMEF***

Current

• *Dates (from-to)*	***November 1989 to present***
• *Name and address of employer*	***Ca' Foscari University, Venice***
• *Type of business or sector*	***University***
• *Occupation or position held*	***Full Professor of Econometrics***
• *Main activities and responsibilities*	▪ .

Past experience 1:

• *Dates (from-to)*	***November 1986 to October 1989***
• *Name and address of employer*	***University of Padua***
• *Type of business or sector*	***University***
• *Occupation or position held*	***Full Professor of Econometrics***
• *Main activities and responsibilities*	▪

Past experience 2:

• *Dates (from-to)*	***November 1983 to October 1986-***
• *Name and address of employer*	***Ca' Foscari University, Venice***
• *Type of business or sector*	***University***
• *Occupation or position held*	***Associate Professor of Econometrics***
• *Main activities and responsibilities*	▪

Past experience 3:

• *Dates (from-to)*	***November 1979 to October 1983***
• *Name and address of employer*	***University of Milan***
• *Type of business or sector*	***University***
• *Occupation or position held*	***Lecturer of Econometrics***
• *Main activities and responsibilities*	▪

Past experience 4:

• *Dates (from-to)*	***November 1974 to October 1979***
• *Name and address of employer*	***Ca' Foscari University, Venice***
• *Type of business or sector*	***University***
• *Occupation or position held*	***Assistant Professor of Statistics***
• *Main activities and responsibilities*	▪

Past experience 5:

• *Dates (from-to)*	***November 1973 to October 1974***
• *Name and address of employer*	***Ca' Foscari University, Venice***
• *Type of business or sector*	***University***
• *Occupation or position held*	***Lecturer of Statistical Analysis of Time Series***
• *Main activities and responsibilities*	▪

OTHER EXPERIENCES

- 1988: Visiting Professor at the University of California Los Angeles (UCLA)
- 1986: Visiting fellow at the CORE, Louvain, Belgium
- 1980: Visiting fellow at the University of Warwick (GB)
- 1975-76: Researcher at the London School of Economics and Political Science
- 1970-74: Researcher at the Ca' Foscari University, Venice

EDUCATION AND TRAINING

• *Dates (from – to)*	***October 1965 – March 1970***
• *Name and type of organisation providing education and training*	*Ca' Foscari University, Venice*
• *Principal subjects/occupational skills covered*	*Economics*
• *Title of qualification awarded*	*Laurea in Economia e Commercio*
• *Level in national classification (if appropriate)*	

PERSONAL SKILLS AND COMPETENCES

Acquired in the course of life and career but not necessarily covered by formal certificates and diplomas.

MOTHER TONGUE **ITALIAN**

OTHER LANGUAGES

ENGLISH	**Excellent**	**Good**	**Basic**
• *Reading skills*		X	
• *Writing skills*		X	
• *Verbal skills*		X	

FRENCH	**Excellent**	**Good**	**Basic**
• *Reading skills*			X
• *Writing skills*			X
• *Verbal skills*			X

ORGANISATIONAL SKILLS AND COMPETENCES

ADMINISTRATIVE DUTIES

- SINCE 2011 MEMBER OF THE STEERING COMMITTEE OF THE SOCIETÀ ITALIANA DI ECONOMETRIA (SIDE)
- 2010: PAST PRESIDENT OF THE SOCIETÀ ITALIANA DI ECONOMETRIA (SIDE)
- 2009: PRESIDENT OF THE SOCIETÀ ITALIANA DI ECONOMETRIA (SIDE)
- SINCE 2007: DIRECTOR OF CENTRO INTERUNIVERSITARIO DI ECONOMETRIA (CIDE)
- SINCE 2008: DIRECTOR OF THE INTERNATIONAL MASTER IN ECONOMICS AND FINANCE (IMEF)
- SINCE 2006: CO-ORDINATOR OF THE INTERNATIONAL CENTER FOR ECONOMICS AND FINANCE (ICEF), DEPARTMENT OF ECONOMICS, CA' FOSCARI UNIVERSITY VENICE
- SINCE 1990: PRESIDENT OF GRETA ASSOCIATI, VENICE
- 2006-2008: VICE-DIRECTOR OF THE INTERNATIONAL MASTER IN ECONOMICS AND FINANCE (IMEF)
- 1995-2008 MEMBER OF SCIENTIFIC COMMITTEE OF CENTRO INTERUNIVERSITARIO DI ECONOMETRIA (CIDE)
- 1999-2002: VICE-DEAN OF FACULTY OF ECONOMICS AT THE CA' FOSCARI UNIVERSITY, VENICE
- 1994-97: CHAIRMAN OF DEPARTMENT OF ECONOMICS AT THE CA' FOSCARI UNIVERSITY, VENICE
- 1990-93: DEAN OF FACULTY OF ECONOMICS AT THE CA' FOSCARI UNIVERSITY, VENICE

COORDINATION AND ADMINISTRATION OF RESEARCH PROJECTS AND BUDGETS

EUROPEAN UNION RESEARCH PROGRAMMES

2009: SCIENTIFIC RESPONSIBLE FOR GRETA ASSOCIATI OF EUROSTAT PROJECTS: "USE OF CLASSIFICATION TECHNIQUES FOR TIME SERIES".

2005-2007: Scientific Responsible for GRETA Associati of EUROSTAT projects: "Compilation, supervision, quality assessment and management process of longer time series for the euro-zone PEEIs".

2006: Scientific Responsible for GRETA Associati of EUROSTAT projects: "Common estimation guidelines for PEEIs".

2006: Scientific Responsible for GRETA Associati of EUROSTAT projects: "Common guidelines for back-recalculation of PEEIs".

2000-2003: scientific Coordinator for GRETA Associati of the EUROSTAT Project: "Information and communication technologies for the Community Statistical System, Research and development, methods and data analysis, Statistical indicators for Euro-zone business cycle analysis". In particolar direct analysis was performed on:

- methodology for back-recalculation
- methodology for flash estimates

1995-97: Scientific Director for GRETA Associati (Venice) and Co-ordinator TACIS ACE Programme- DGII (Contract n. T94-1026-R) titled: Financial Optimisation in the New Independent States Financial Institutions. Partners: Imperial College (London), University of Kiev (Ukraine), University of Kazan (Russia).

1993-95: Scientific Director for GRETA Associati (Venice) and Co-ordinator of the HCM Programme - DG XII - (Contract n. CHRXCT930238) titled: A Comparison of Econometric Techniques for Inference Based on Financial Data: Theory and Applications. Partners: London Business School (London), Tilburg University (Tilburg, The Netherlands), Universidad Carlos III (Madrid), CREST-INSEE (Paris).

Evaluation Activities as Senior Expert

2007-2013: Participation to monitoring and evaluation for the European Social Fund, , Regione Veneto (Italy), Programme 2007-2013.

2007-2013: Evaluation of the Operational Programme Interreg IV Italy Austria

2000-2006: Quantification of the impact indicators for Italy Austria;

2000-2006: Participation to monitoring and evaluation for the European Regional Development Fund (ERDF), Regione Veneto (Italy), Objective 2 Programme 2000-2006.

2001: Evaluator, FLASH Project, Eurostat

1994-1999: Participation to monitoring and evaluation for the European Regional Development Fund (ERDF), Regione Veneto (Italy), Objective 2 Programme 1994-1999.

Conference Organisation

- 2010: Chairman del Comitato organizzativo dell'International Conference CREDIT 2010: Credit Risk, Systemic Risk, and Large Portfolios, 30 settembre-1 october, Venice (http://www.greta.it/credit/credit2010/credit2010.htm).

- 2009: Chairman of the Organising Committee of the International Conference CREDIT 2009: Credit Risk, Financial Crises, and Macroeconomy, 24-25 September, Venice (http://www.greta.it/credit/credit2009/credit2009.htm).

- 2008: Chairman of the Organising Committee for the International Conference CREDIT 2008: Liquidity and Credit Risk, 22-23 September, Venice (http://www.greta.it/credit/credit2008/credit2008.htm).

- 2007: Chairman r of the International Conference CREDIT 2007: Credit Ratings, 27-28 September, Venice (http://www.greta.it/credit/credit2007/credit2007.htm).

- 2006: Chairman of the Organising Committee for the International Conference CREDIT 2006: Risks in Small Business Lending, 25-26 September, Venice (http://www.greta.it/credit/credit2006/credit2006.htm).

- 2005: Chairman of the International Conference CREDIT 2005: Counterparty Credit Risk, 22-23 September, Venice (http://www.greta.it/credit/credit2005/credit2005.htm).

- 2005: Member Scientific Committee and local organiser, Journal of Applied Econometrics Conference: Changing Structures in International and Financial Markets and the Effects on Financial Decision-Making, 2-3 June, Venice (http://www.greta.it/jae/jae.htm).

- 2005: Chairman of the Organising Committee for the Italian Congress of Econometrics and Empirical Economics, 24-25 January, Venice (http://www.cide.info/conf/congress.php).

- 2004: Chairman of the Organising Committee for the International Conference CREDIT 2004: Validation of the Credit Risk Models, 30 September–1 October, Venice (http://www.greta.it/credit/credit2004/credit2004.htm).

- 2003: Chairman of the International Conference CREDIT 2003: Dependence Modelling for Credit Portfolios, 22-23 September, Venice (http://www.greta.it/credit/credit2003/credit2003.htm).

- 2002: Chairman of the Organising Committee for the International Conference CREDIT 2002: Assessing the Risk of Corporate Default, 19-20 September 2002, Venice (http://www.greta.it/credit/credit2002/credit.htm).

- 2001: Local organizer Econometric Society Winter Meeting, January, Venice
- 1985: Chairman of the Organising and Scientific Committee of the International Conference on Economic Policies and Control Theory, 29 January - 1 February, Venice.

TECHNICAL SKILLS AND COMPETENCES

TEACHING EXPERIENCE IN STATISTICS AND ECONOMETRICS

PUBLICATIONS AND RESEARCH PAPERS

Publications

1. Esportazioni di beni del Friuli Venezia Giulia: dinamica del decennio 2001-2010. In: Regione Autonoma Friuli Venezia Giulia. *Il mercato del lavoro in Friuli Venezia Giulia. - Rapporto 2011*, pp. 87-99, ISBN/ISSN: 9788856840247, Franco Angeli, Milan, 2010. (coauthor: F. Volo).
2. Friuli Venezia Giulia: quadro dell'economia regionale nel 2010 e tendenze future. In: Regione Autonoma Friuli Venezia Giulia. *Il mercato del lavoro in Friuli Venezia Giulia. - Rapporto 2011*, pp. 59-86, ISBN/ISSN: 9788856840247, Franco Angeli, Milan, 2010. (coauthors: V. Ballestra, S. Calliari , F. Volo).
3. Friuli Venezia Giulia: quadro dell'economia regionale nel 2009 e tendenze

future (Il contesto internazionale; Il contesto italiano; Il Friuli Venezia Giulia). In: Agenzia Regionale del Lavoro e della Formazione Professionale - Friuli Venezia Giulia. Il mercato del lavoro in Friuli Venezia Giulia. - Rapporto 2010, pp. 59-87, ISBN/ISSN: 9788856832440, Franco Angeli, Milan, 2010. (coauthors: C. Bartolini, S. Calliari , A. Menin).

4. Friuli Venezia Giulia: quadro dell'economia regionale nel 2008 e tendenze future. In: Agenzia Regionale del Lavoro e della Formazione Professionale - Friuli Venezia Giulia. Il mercato del lavoro in Friuli Venezia Giulia - Rapporto 2009. vol. 1, p. 59-87, 2009, Franco Angeli, Milan (co-authors: S. Calliari, A. Menin).
5. Friuli Venezia Giulia: quadro dell'economia regionale nel 2007 e tendenze future. In: Agenzia Regionale del Lavoro e della Formazione Professionale - Friuli Venezia Giulia. Il mercato del lavoro in Friuli Venezia Giulia - Rapporto 2008. vol. 1, 2008, Franco Angeli, Milan (co-authors: S. Calliari, A. Menin).
6. Friuli Venezia Giulia: quadro dell'economia regionale nel 2006 e tendenze future. In: Agenzia Regionale del Lavoro e della Formazione Professionale - Friuli Venezia Giulia. Il mercato del lavoro in Friuli Venezia Giulia - Rapporto 2007. vol. 1, p. 31-54, 2007, Franco Angeli, Milan (co-authors: S. Calliari, A. Menin).
7. Matrix-state Particle Filters for Wishart Stochastic Volatility Processes, in Proceedings SIS, 2007 Intermediate Conference, Risk and Prediction, 399-409, ISBN 13: 9788861290938, CLEUP Padova. (Co-author: R. Casarin)
8. Bayesian Inference on Dynamic Models with Latent Factors, in G.L. Mazzi e G. Savio, Growth and Cycle in the Eurozone, ISBN: 9780230007901, Ed. Palgrave Macmillan, 2006, pp. 25-44 (co-authors: M. Billio, R. Casarin)
9. Relative benchmark rating and persistence analysis: Evidence from Italian equity funds. The European Journal of Finance, 11, 4, 297-308, 2005 (co-authors: R. Casarin, M. Lazzarin, L. Pelizzon)
10. Stochastic Volatility Model, in Quantitative Methods for Trading and Investment, ed. C. Dunis e J. Laws, John Wiley, 2003 (co-author: M. Billio)
11. La copertura dei rischi finanziari nelle imprese italiane attraverso gli strumenti derivati. Moneta e Credito, 56/217, 55-75, 2002 (co-authors: G. Bison, L. Pelizzon)
12. US Dollar/Euro Exchange Rate: A Monthly Econometric Model for Forecasting, The European Journal of Finance, 8, 4, 480-501, 2002 (co-authors: L. Trevisan, M. Trova, F. Volo)
13. The EURO - What's in the Future?, Guest Editorial: Preface to the Special Issue of The European Journal of Finance, *The European Journal of Finance* 8, 4, 346-351, 2002 (co-author: M. Esposito)
14. La Style Analysis nel mercato azionario italiano, Rivista Italiana degli Economisti, V, 3, 2000 (co-authors: L. Pelizzon, T. Grava)
15. Combining forecasts: some results on exchange and interest rates, The European Journal of Finance, 6, 2, 126-145, 2000 (co-authors: M. Billio e C. Toffano)
16. Investment Styles in the European Equity Market, in C. Dunis (a cura di), Advances in Quantitative Asset Management, Kluwer Academic P., Dordrecht, 2000 (co-authors: M. Billio, R. Casarin, C. Méhu)
17. Modelli neurali artificiali geneticamente evoluti per trading system su strumenti derivati, Amministrazione e Finanza, n.23, IPSOA, Milano, 1999 (co-authors: L. Tiozzo C., M. Billio)
18. L'analisi tecnica e la previsione econometrica, in D. Sartore (ed.), Gli strumenti derivati, IPSOA, Milan, 1999. (Co-author: L. Cappellina)

19. La combinazione di previsioni, in D. Sartore (ed.), Gli strumenti derivati, IPSOA, Milan, 1999. (co-author: M. Billio)
20. L'analisi tecnica e i modelli "GARCH", in D. Sartore (ed.), Gli strumenti derivati, IPSOA, Milan, 1999. (co-author: D. Dalan)
21. Opportunità di arbitraggio nel mercato del BTP Future: Una verifica empirica, in D. Sartore (ed.), Gli strumenti derivati, IPSOA, Milan, 1999. (co-authors: A. Giacomelli and M. Trova)
22. The Promotion of Economic Activity: Intervention and Development Models, in Barbara Gobbo and Alessandro Giolai (eds.), The Transformation Process in Serbia: Critical Factors and Development Opportunities, FINEST, Udine, 1998. (co-author: P. Fasulo)
23. Financial Optimisation in the New Independent States Financial Institution", Final Report for the European Commission – DG II, Brussels, 1997 (co-authors: M. Billio, M. Corazza and L. Pelizzon)
24. I flussi finanziari nei mercati dell'Euro, Amministrazione e Finanza Oro, n. 4 bis, 31 December 1997. (co-authors: M. Iannacone and C. Scardovi)
25. Preface of Manuale di Risk Management: metodologie e tecniche per una gestione strategica nella banca, Edibank, Rome, 1997.
26. Cicli e cambiamenti di regime negli indici azionari italiani, Quaderni di Statistica e Matematica Applicata alle Scienze economico-sociali, Università di Trento, Vol XVII, n. 1-2-3, 1997. (co-authors: M. Billio and L. Cappellina)
27. A Time-Varying Parameter Model for the Mark-Dollar Exchange Rates, FFM96 Conference Proceedings, London, May, 1996.
28. Econometria - in T. Cozzi, S. Lombardini and M. Salvati (eds.), Economia 1970-1990, Edizioni della Fondazione G. Agnelli, Torino, 1995.
29. Analisi statistica e proiezione dinamica di alcuni aggregati creditizi: utilità operativa nella gestione bancaria, Bancaria, Mensile dell'ABI, Anno 49, N. 2, 1993. (co-authors: P. Diprima and L. Pelizzon)
30. ICARO 1.0: un modello econometrico trimestrale dell'economia italiana con aspettative forward-looking: 1970-1989. Alcuni risultati preliminari, Ricerche applicate e modelli per la politica economica, Banca d'Italia, 1991. (co-author: S. Calliari)
31. Un modello a parametri variabili per il tasso di cambio marco-dollaro - Ricerche applicate e modelli per la politica economica, Banca d'Italia, 1991.
32. Alcuni problemi di specificazione e stima di modelli a parametri variabili multivariati, in M. Faliva (ed.), Il ruolo dell'econometria nell'ambito delle scienze economiche, Il Mulino, Bologna, 1991. (co-author: C. Carraro)
33. Strumenti ed obiettivi intermedi della politica monetaria in Italia: esperimenti di controllo con un modello mensile del mercato monetario e degli impieghi bancari, in C. Carraro (ed.), Politica Economica e Teoria del Controllo, Cafoscarina editrice, 1989, Venezia, 289-318. (co-authors: C. Carraro and S. Calliari)
34. "Erratic Managed But Still ... An Econometric Analysis" - Discussion of the R.G. Avesani and G.M. Gallo paper, in R.G. Avesani, F. Spinelli, R. Tamborrino (eds.), Moneta e cambi. Aspetti storici, teorici ed empirici, Banca Di Trento e Bolzano, 1989.
35. La validità empirica della teoria neoclassica della domanda: una verifica con i dati italiani 1960-1983 - Rivista Internazionale di Scienze Economiche e Commerciali, Vol. 35 (1988), n. 4-5, 313-344. (co-author: S. Calliari)

36. Square Root Iterative Kalman Filter: Theory and Applications to Regression Models, Annales d'economie et de statistique, 6/7, INSEE, Paris, 1987. (co-author: C. Carraro)
37. Some Remarks on the Causality Definitions in the Non-linear Theory of Stochastic Process, Statistica, 2, 1987.
38. Developments of Control Theory for Economic Analysis, Kluwer Academic Publishers, Dordrecht, The Netherlands, 1987. (curatore con: C. Carraro)
39. Intermediate Targets and Instruments of Monetary Policy, Journal of Economic Dynamics and Control, 10, 1986. (co-authors: C. Carraro and S. Calliari)
40. Un modello "monetarista" dell'economia italiana: alcuni risultati preliminari, Ricerche Economiche, n. 3, 1983. (co-author: S. Calliari)
41. Il concetto di causalità in econometria, in M.C. Galavotti and G. Gambetta (eds.), Causalità e modelli probabilistici, CLUEB, Bologna, 1983. (co-author: G. Gambetta)
42. Identificazione, causalità ed esogeneità: alcune osservazioni critiche, in D. Piccolo (ed.), Analisi moderna delle serie storiche, Franco Angeli, Milan, 1983.
43. Le relazioni di causalità tra moneta, attività economica e prezzi: alcuni tests con i dati generati dall'economia italiana nel periodo 1962.01 - 1979.04, Ricerche Economiche, n. 1-2 e n. 3-4, 1980. (co-author: S. Calliari)
44. La previsione delle serie economiche, Quaderni Prometeia, n. 2, Ed. Compositori, Bologna, Giugno 1980. (in collaborazione con G. Gambetta)
45. “Identificazione di un modello dinamico per la Curva di Phillips italiana”, in: Franco G. (editor), Sviluppo e crisi dell'economia italiana, Etas Kompass, Milan, 1979. (co-author: I. Procidano)
46. Metodologia statistica per l'identificazione di un modello dinamico: il caso della curva di Phillips italiana, Ricerche Economiche, 1, 1979. (co-author: I. Procidano)
47. Analisi statistica comparata degli andamenti del livello marino medio mensile a Venezia e a Porto Corsini. (1947-1971), Rendiconti del Comitato Veneto per il Potenziamento degli Studi Economici e per la Programmazione, Vol. X, 1975.
48. Analisi spettrale dell'indice del costo della vita (1951-1971), in: Supplemento Statistico-Matematico al Vol. VII dei "Rendiconti del Comitato Veneto per il Potenziamento degli Studi Economici e per la Programmazione", 1974.

Research Papers

1. Bayesian Inference for Markov Switching Stochastic Correlation Models, mimeo, Dipartimento di Economia, Università Ca’ Foscari Venezia, Dicembre 2011 (Co-authors: Roberto Casarin, Marco Tronzano)
2. Bayesian Particle Filters for Markov-switching Wishart Processes, mimeo, Dipartimento di Economia, Università Ca’ Foscari Venezia, Luglio 2011 (Co-author: Roberto Casarin
3. Use of classification techniques for time series, Technical Report presented to EUROSTAT, Luxemburg, February 2010. (Co-author: Massimiliano Caporin)
4. Deciphering the Libor and Euribor Spreads during the Subprime crisis, mimeo, 2008 (co-authors: L. Pelizzon, R. Vendramin)

5. Dynamic Derivative Use and Accounting Information, GRETA WP 0103, 2001 (Co-authors: M. Billio, G. Bison, A. Giacomelli, L. Pelizzon)
6. The European Single Currency and the volatility of European Stock Markets, GRETA WP 0102, 2001 (co-authors: M. Billio, L. Pelizzon)
7. Alcuni aspetti inferenziali del filtro di Kalman applicato ai modelli a parametri variabili, mimeo, August 1999 (co-author: A. Giacomelli)
8. Are There Profitable Arbitrage Opportunities in the Futures Markets? The Case of the LIFFE BTP Future, GRETA WP 9903, March 1999 (co-authors: A. Giacomelli, M. Trova)
9. A Functional Model for the Markowitz Selection Problem in the N.I.S. Financial Institution, GRETA WP 9812, December 1998 (co-authors: M. Billio, M. Corazza)

ADDITIONAL INFORMATION

GRANTS, HONORS AND AWARDS

1974: "GASPARE CAMPAGNA" RESEARCH GRANT FOR A STUDY PERIOD ABROAD, SUPPORTED BY THE CASSA DI RISPARMIO DI VENEZIA

RESEARCH INTERESTS

STATE-SPACE MODELS, KALMAN FILTERING AND MODELS WITH TIME VARYING COEFFICIENTS, TESTS OF SPECIFICATION, CAUSALITY AND EXOGENEITY, METHODS OF CONTROL AND ANALYSIS OF ECONOMIC POLICY, ECONOMETRIC MODELLING, MODELS WITH HETEROSKEDASTIC VARIANCE, TIME SERIES ANALYSIS, ANALYSIS OF SERIES OF FINANCIAL MARKETS, PREDICTION THEORY AND FORECASTING METHODS, ECONOMETRIC METHODS FOR FINANCE