Curriculum Vitae

LAMPIS FEDERICO

Address

Dpto. Economía Aplicada III (Econometría y Estadística)
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Personal Details

Gender: Male
Date of birth: August, 11th, 1976
Place of birth: Carbonia (CA), Italia
Citizenship: Italian

Research Interests

- Time Series Models
- Cointegration
- Nonlinear Time series Models

Teaching Interests

- Time Series Models
- Econometrics

Education

March 2002	**B.Sc. in Politics-Economics Sciences**, University of Cagliari, Italy. Bachelor Thesis: *Modeling a demand money function for the European Union aggregated area*; Advisor: Prof. Dr. G. Boero.
November 2006	**M.Sc. in Economics**, University of Basque Country, Spain. Master Thesis: *An econometric model for the CAPV*; Advisor: Prof. Dr. P. González.
November 2007	**Master in Spanish Language**, DELE (Nivel Avanzado), Instituto Cervantes, Madrid, Spain.

Current Position

12/2006–present	**Ph.D. student**, University of Basque Country, Bilbao, Spain. Dissertation title: *Applications of time series nonlinear models to macroeconomics data.* Advisors: Prof. Dr. I. Díaz-Emparanza, and M.Paz Moral Expected date of completion: June, 2009.
01/03/2008–present	Adjunct professor of the course in Econometrics, University of Basque Country, Bilbao, Spain

Other Courses Attended

April 2005	Estimation and Inference in an Integrated Model with a trend, by Liudas Giraitis, UPV, Bilbao, Spain.
May 2005	Time Series Models, by Andrew Harvey, UPV, Bilbao, Spain.
May 2006	Asymptotic Theory, by C. Velasco, UPV, Bilbao, Spain.
Sep 2007	Course of Times Series Econometrics, CIDE, Bertinoro, Italy.
Oct 2008	Nonlinear time series models, by Howell Tong, UC3M, Madrid, Spain.

Presentations at Congresses

Jun 2008	*Análisis econométrico regional para el VAB sectorial de la CAPV*, XI Encuentro de Economía Aplicada, Salamanca, España.
Jun 2008	*A nonlinear analysis of the Spanish economy*, X Italian-Spanish Congress of Financial and Actuarial Mathematics, Cagliari, Italia.
Sep 2008	*A nonlinear analysis of the Spanish index industrial production*, International Workshop on Spatio-Temporal Modelling (METMA4), Alghero, Italia.
Dec 2008	*A nonlinear analysis of the Spanish economy*, XXXIII Simposio de Análisis Económico, Zaragoza, España.

Attendance to Congresses

Jun 2007	X Encuentro de Economía Aplicada, Logroño, España.
Jun 2008	XI Encuentro de Economía Aplicada, Salamanca, España.
Jun 2008	X Italian-Spanish Congress of Financial and Actuarial Mathematics, Cagliari, Italia.
Sep 2008	International Workshop on Spatio-Temporal Modelling (METMA4), Alghero, Italia.
Oct 2008	XVI Jornadas de Estadística de las Comunidades Autónomas, Santander, España.
Dec 2008	XXXIII Simposio de Análisis Económico, Zaragoza, España.

Grants and Awards

1997–1998	One year scholarship granted by ERSU (Ente Regionale per il diritto allo Studio Universitario Cagliari) in the Cagliari University, Cagliari, Italy.
1998–2001	A four year scholarship granted by ERSU in the Cagliari University, Cagliari, Italy.
2006–2008	A three year scholarship granted by Regione Autonoma della Sardegna (Programma Master&Back) to use for the Ph.D. in Economics in the Basque Country University.
2008	Referee for the scientific review "América Latina Hoy" published by the Instituto Interuniversitario de Iberoamérica of the University of Salamanca.

Language Knowledge

Italian	native
Sardinian	native
Spanish	excellent
English	fluent
French	good

Skills

MatLab, Eviews, Gretl,

Linux, LaTeX

Thesis

Applications of time series nonlinear models to macroeconomics data.

The objective of the Thesis is the application of times series nonlinear models to macroeconomics data to different problems to overcome the econometric modelling restrictions in case of nonlinear data. These problems consist in nonlinearities, asymmetries, and structural break in the data. We will use recent econometrics techniques, especially, we will focus on modeling with a new kind of models for time series: the nonlinear models. Practically, we will use different econometrics techniques to fit and forecast some important macroeconomics variables like the Industrial Index Production, the regional value added, in the unemployment rate. We will check if, in all the cases, the use of these nonlinear models can contribute improve the fit of the data.