RAFFAELLA GIACOMINI

CONTACT INFORMATION

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EDUCATION

Ph.D. Economics, University of California, San Diego	2003
B.S. Economic and Statistical Sciences, Universita' di Bologna, Italy (Summa cum Laude)	1998
B.S. Mathematics, Universita' di Bologna, Italy (Summa cum Laude)	1994

EMPLOYMENT

Assistant Professor, Department of Economics, UCLA	2004 – present
Assistant Professor, Department of Economics, Boston College	2003 –2004
Visiting Fellow, University of Technology, Sydney	July 2003

RESEARCH INTERESTS

Forecasting, Time Series Econometrics, Applied Macroeconomics

PUBLICATIONS

Comparing Density Forecasts via Weighted Likelihood Ratio Tests (2007), with Gianni Amisano, *Journal of Business and Economic Statistics*, 25, 177-190

Tests of Conditional Predictive Ability (2006), with Halbert White, *Econometrica*, 74, 1545-1578

How Stable is the Forecasting Performance of the Yield Curve for Output Growth? (2006), with Barbara Rossi, *Oxford Bulletin of Economics and Statistics*, 68, 783-795

Evaluation and Combination of Conditional Quantile Forecasts (2005), with Ivana Komunjer, *Journal of Business and Economic Statistics*, 23, 416-431

Aggregation of Space-Time Processes (2004), with Clive W. J. Granger. *Journal of Econometrics,* 118, 7-26

PAPERS UNDER REVISION

Detecting and Predicting Forecast Breakdowns (2005), with Barbara Rossi (under revision for *Review of Economic Studies)*

Hypernormal Densities (2002), with Andreas Gottschling, Christian Haefke and Halbert White (under revision for *Journal of Econometrics*)

WORK IN PROGRESS

Model Selection and Forecast Comparison in Unstable Environments, with Barbara Rossi

The Role of Theory in Macroeconomic and Financial Forecasting, with Gianni Amisano

Predicting U.S. Business Cycles: A New Look at the Forecasting Ability of Nonlinear Models, with Jeremy Piger

A Warp-Speed Approach to Conducting Monte Carlo Experiments Involving Bootstrap Estimators, with Halbert White

AWARDS

NSF Grant 0647770 "Forecast Evaluation and Model Selection in the Presence of Structural Instability", with Barbara Rossi (2007-2009)
UCLA Faculty Research Grant (2006-2007 and 2005-2006)
UCLA Warren C. Scoville Distinguished Teaching Award (2006)
UCSD Project in Econometric Analysis Fellowship (2000-2003)
UCSD Dean of Social Sciences Travel Grant (2002)
UCSD Friends of the International Center Scholarship (2001)
Universita' di Roma Fellowship for post-graduate study abroad (1998-1999)

PRESENTATIONS

2007 Seminars: London School of Economics, UK; University of Bristol, UK; University College London, UK. **Conferences:** 2nd Duke Conference on Forecasting;
2006 Seminars: University of Michigan; NYU Stern; Federal Reserve Bank of Atlanta. **Conferences:** "Breaks and Persistence in Econometrics", Cass Business School, London, UK; CEPR Conference on Estimation and Empirical Validation of Structural Models for Business Cycle Analysis, Zurich, Switzerland (discussant); European Meeting of the Econometric Society, Vienna, Austria; Meeting of the Western Economic Association, San Diego; North American Winter Meeting of the Econometric Society, Boston.
2005 Seminars: NCCR Finrisk, University of Zurich; Ente Einaudi, Rome; University of California, San Diego; University of California, Riverside; University of California, Berkeley; University of Southern California; Duke University; University of California, Los Angeles. **Conferences:** ECB Workshop on Forecasting Techniques, Frankfurt, Germany; NBER/NSF Time Series Conference, Heidelberg, Germany; Econometric Society World Congress, London, UK; Bank of England Forecasting Workshop, London, UK; Meeting of the Western Economic Association, San Francisco; CIRANO-CIREQ Conference on Forecasting in Macroeconomics and Finance, Montreal, Canada
2004 Seminars: Bank of Italy; University of California, Davis; University of Pennsylvania; Federal Reserve Bank of St. Louis; Harvard University/MIT. **Conferences:** CIRANO-CIREQ Financial Econometrics Conference, Montreal, Canada (discussant); 1st Duke Conference on Forecasting; North American Winter Meeting of the Econometric Society, San Diego (discussant).
2003 Seminars: University of California, Los Angeles; University of Houston; Brown University; Monash University, Melbourne, Australia; University of Technology, Sydney, Australia; U.C. Riverside; Texas A&M; Boston College; University of Chicago, Graduate School of Business; North Carolina State University; Federal Reserve Board, International Finance Division. **Conferences:** European Meeting of the Econometric Society, Stockholm, Sweden; Australasian Meeting of the Econometric Society, Sydney, Australia; North American Meeting of the Econometric Society, Evanston.
2002 Seminars: London School of Economics, UK; Nuffield College, Oxford, UK; University of Manchester, UK; University of Warwick, UK; University of Exeter, UK; Cass Business School, London,

UK; UCSD. **Conferences:** 13th EC2 Conference, Bologna, Italy; European Meeting of the Econometric Society, Venice, Italy; North American Meeting of the Econometric Society, Los Angeles.

REFEREE EXPERIENCE

American Economic Review; Econometrica; Econometrics Journal; Economics Letters; Journal of Applied Econometrics; Journal of Business and Economic Statistics; Journal of Computational Statistics and Data Analysis; Journal of Econometrics; Journal of Economic Surveys; Journal of Finance; Journal of Financial Econometrics; Journal of Forecasting; Journal of Money,Credit, and Banking; International Journal of Forecasting; Macroeconomic Dynamics; National Science Foundation

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