

Matteo Manera - Short CV

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Matteo Manera He has obtained his BA in Economics at Bocconi University, Milano, Italy, his MSc in Economics at the University of Warwick, UK, and his PhD in Economics at the European University Institute (EUI), Fiesole, Italy.

Currently he is Professor of Econometrics at the Department of Economics, Management and Statistics (DEMS), University of Milano-Bicocca, Italy. He is Coordinator of the PhD programme in Economics at DEMS, University of Milano-Bicocca (DEFAP-Bicocca), and of the post-graduate course on Energy and Environmental Econometrics organized by the Centro Interuniversitario di Econometria (CIdE), Italy and the Italian Society of Econometrics (SIdE), in collaboration with the Department of Economics, University of Palermo (CIdE/SIdE-Palermo). He is Charter Fellow of the Energy Industry research programme at RUDN University, Moscow, Russia. He is also visiting researcher at the Fondazione Eni Enrico Mattei (FEEM), Milano, Italy.

He has coordinated the FEEM research programme “International Energy Markets”, as well as the research projects on “Financial Speculation in the Oil Markets”; “Oil Price Trends and Forecasts”, and “Oil and Commodity Price Dynamics” within the FEEM research programme “Energy: Resources and Markets”. He has been appointed member of the FEEM Award Committee at the European Economic Association for four consecutive editions (from 2012 to 2015). He has been nominated member of the evaluation Committee of ASN (the Italian “Abilitazione Scientifica Nazionale”) for Econometrics (identified in the Italian university system with the code 13/A5) during the period 2018-2020.

He has taught and he is teaching Econometrics, Applied Econometrics, Time Series Econometrics, Financial Econometrics and Microeconometrics, both in Italy and abroad. Specifically: the undergraduate and graduate programmes in Statistics and Economics at the School of Economics and Statistics, University of Milano-Bicocca, and the Department of Mathematics, University of Genova, Italy; the PhD programme in Economics DEFAP; the PhD programme in Economics, University of Milano (LASER); the Master programme in Energy and Environmental Management and Economics (MEDEA), Scuola Superiore Enrico Mattei, Eni Corporate University, San Donato Milanese, Italy; the Master programme in Economics (MEC), Bocconi University, Milano; the Master programme in Financial Strategy, Graduate School in International Corporate Finance (ICS), Hitotsubashi University, Tokyo; the post-graduate course on Microeconometrics (CIdE/SIdE-Palermo); the Master programme in Data Science for Complex Economic Systems (MaDaS), Collegio Carlo Alberto, Torino.

His research interests include: time series analysis; financial econometrics; energy econometrics; international markets for oil, gas and electricity; environmental Kuznets curves; model selection (non-nested tests); analysis of dynamic factor demands; panel data models; models for qualitative and limited dependent variables; the impacts of financial speculation on the energy futures markets; the effects of different oil price shocks on the macroeconomy.

He has published his work in several international journals, such as: Applied Financial Economics, Economic Modelling, Empirica, Empirical Economics, Energy Economics, Energy Policy, Environment and Development Economics, Environmental Modelling and Software, Environmental and Resource Economics, Financial Research Letters, Food Policy, Journal of Economic Surveys, Journal of Futures Markets, Journal of Productivity Analysis, Macroeconomic Dynamics, Resource and Energy Economics, Resources Policy, The Energy Journal.

Matteo Manera - Publications

I. Articles in refereed journals

- Valenti D., Manera M., Sbuelz A. (2020), “Interpreting the oil risk premium: do oil price shocks matter?”, *Energy Economics*, forthcoming (ISSN: 0140-9883; DOI: 10.1016/j.eneco.2020.104906).
- Ahmadi M., Bashiri Behmiri N., Junttila J., Manera M. (2020), “Financial stress and the basis in energy markets”, *The Energy Journal*, forthcoming (ISSN: 0195-6574; DOI:...).
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- Ahmadi M., Bashiri Behmiri N., Manera M. (2016), “How is volatility in commodity markets linked to oil price shocks?”, *Energy Economics* **59**, 11-23 (ISSN: 0140-9883; DOI: 10.1016/j.eneco.2016.07.006).
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- Lanza A., Manera M., Giovannini M. (2005), “Modeling and forecasting cointegrated relationships among heavy oil and product prices”, *Energy Economics* **27**, 831-848 (ISSN: 0140-9883; DOI: 10.1016/j.eneco.2005.07.001).
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2. Refereed books, contributions to refereed books and technical reports

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- Bastianin A., Manera M., Markandya A., Scarpa E. (2014), "Evaluating the empirical performance of alternative econometric models for oil price forecasting", in S. Ramos and H. Veiga, *The Interrelationship Between Financial and Energy Markets*, Lecture Notes in Energy, Vol. 54, Springer-Verlag, Berlin, Chapter 7, 153-177 (ISBN: 978-3-642-55382-0; DOI: 10.1007/978-3-642-55382-0_7).
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- Bei J., Manera M. (2009) (eds.), *China's Energy Management Policies and Measures and Their International Comparison*, Sino-Italian Cooperation Program for Environmental Protection, Institute of Industrial Economics of the Chinese Academy of Social Sciences (CASS) and FEEM, final report.
- Manera M. (2008), "Foreword", in R. Shareef, S. Hoti and M. McAleer, *International Tourism Demand and Country Risk for Small Island Tourism Economies*, Edward Elgar, Cheltenham, UK, vii-xi (ISBN: 978-1-84720-649-7).
- Busetti G., Manera M. (2006), "STAR-GARCH models for stock market interactions in the Pacific Basin region, Japan and US", in G.P. Severov (ed.), *International Finance and Monetary Policy*, Nova Science Publishers, New York, 135-156 (ISBN: 1-60021-103-8).
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- Manera M. (2002), “Econometrics”, *Journal of Economics (Zeitschrift für Nationalökonomie)*, **75**, 262-267 (review of the book *Econometrics*, by Fumio Hayashi, 2000, Princeton, Princeton University Press).
- Galeotti M., Lanza A., Manera M. (2002), “Price asymmetries in international gasoline markets”, in A.E. Rizzoli and A.J. Jakeman (eds.), *Integrated Assessment and Decision Support. Proceedings of the First Biennial Meeting of the International Environmental Modelling and Software Society*, Università della Svizzera Italiana, Lugano, **2**, 472-477.
- Manera M., McAleer M. (1999), “Testing non-nested systems of factor demand equations”, in L.T. Oxley, F. Scrimgeour and M. McAleer (eds.), *Proceedings of the International Congress on Modelling and Simulation*, University of Waikato, Hamilton, New Zealand, **2**, 435-440.

3. Working papers

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