BRUNETTI MARIANNA
Curriculum Vitae
March 2022

Personal Data and Contacts

Born on [redacted] in [redacted], Italy.
[redacted], one son (born on [redacted]) and one daughter (born on [redacted]).

Address: Room 27, Dept. Economics and Finance,
Via Columbia, 2, 00133, Rome, Italy
Tel: 06 7259 5922
E-mail: marianna.brunetti@uniroma2.it
Orcid: 0000-0002-5332-1348

Current Position (since February 2015)

Associate Professor in Economic Statistics at the Department of Economics and Finance, University of Rome "Tor Vergata".

Previous positions and Education

Nov 07 – Jan 15	Assistant Professor in Economic Statistics at the Department of Economics and Finance, University of Rome "Tor Vergata".
June 10 – Aug 10	Research period at Stockholm School of Economics, Stockholm, Sweden.
Mar 09 – Aug 09	Visiting assistant professor at Imperial College Business School, London.
Nov 06 - Oct 07	Post-doc Fellow at the Economics Department, University of Modena and Reggio Emilia. Research project: "Population Ageing in Italy: the evolution of portfolio choices and of financial instruments".
Oct 03- Dec 06	Ph.D. in "Computational Methods for Financial and Economic Forecasting and Decisions", University of Bergamo.
Sept 04 - Sept 05	M.Sc. in Economics, University of Warwick (final average above 70%).
June - Sept 03	Research assistant Iscom project (www.iscom.unimo.it), coordinator: prof. D.A.Lane
Nov 98 - Apr 03	Laurea (B.A.) in Economics (Finance and Insurance), University of Modena and Reggio Emilia Final mark: 110/110 cum laude.

National Scientific Qualifications

- National Scientific Qualification, Full Professor in Economic Statistics, (13/D2 - Secs-S/03), valid until 14/07/2026.

- National Scientific Qualification, Full Professor in Economics, (13/A2 - Secs-P/02), valid until 01/08/2026.

Research Interests

Household finance, gender gaps, ageing and financial markets, financial markets efficiency, financial markets and business cycle.

Publications

1. G. Bertocchi – M. Brunetti – A. Zaiceva (2022) "The financial decisions of immigrant and native households: evidence from Italy", *Italian Economic Journal, doi: s40797-022-00186-3*. Available open-access here: https://rdcu.be/cJd1D

2. M. Brunetti – R. Ciciretti – L. Djordjevic (2020) "Till Mortgage Do Us Part: Mortgage Switching Costs and Household's Bank Switching.", *Journal of Banking & Finance*, 119, 105- 134.

3. M. Angrisani – V. Atella – M. Brunetti (2018) "Public Health Insurance and Household Portfolio Choices: Unraveling Financial "Side Effects" of Medicare.", *Journal of Banking & Finance*, 93, 198–212.

4. M. Brunetti – C. Torricelli (2017), "Second homes in Italy: every household's dream or (un)profitable investments?", *Housing Studies*, 32 (2), 168-185. 10.1080/02673037.2016.1181720.

5. M. Brunetti – R. Ciciretti – L. Djordjevic (2016) "The Determinants of Household's Bank Switching", *Journal of Financial Stability*, 26, 175-189, 10.1016/j.jfs.2016.08.004.

6. Brunetti M. – Giarda E. – Torricelli C. (2016), "Is financial fragility a matter of illiquidity? An appraisal for Italian households", *Review of Income and Wealth*, 62 (4), 628-649.

7. G. Bertocchi – M. Brunetti – C. Torricelli (2014), "Who holds the purse strings within the household? The determinants of intra-family decision making", *Journal of Economic Behavior and Organization*, 101 (5), 65–86.

8. V. Atella – M. Brunetti – N. Maestas (2012), "Household Portfolio Choices, Health status and Health Care Systems: A cross-country analysis based on SHARE", *Journal of Banking and Finance*, 36 (5), 1320–1335.

9. G. Bertocchi – M. Brunetti – C. Torricelli (2011), "Marriage and Other Risky Assets: A Portfolio Approach", *Journal of Banking and Finance*, 35 (11), 2902-2915.

10. M.Brunetti - C. Torricelli (2010), "Population age structure and household portfolio choices in Italy", *European Journal of Finance*, 16 (6), 481-502.

11. M. Brunetti - C. Torricelli (2010), "Demographics and asset returns: does the dynamics of population ageing matter?", *Annals of Finance*, 6, 193-219.

12. M. Brunetti - C. Torricelli (2009), "Economic Activity and Recession Probabilities: information content and predictive power of the term spread in Italy", *Applied Economics*, 41, 2309 – 2322.

13. G. Bertocchi - M. Brunetti - C. Torricelli (2008) "Portfolio Choices, Gender and Marital Status", *Rivista di Politica Economica*, 5, 1-35 (Invited article).

14. M. Brunetti (2007), "Population ageing, household portfolios and financial asset returns: A survey of the literature", *Politica Economica*, 2, 171-208.

15. M. Brunetti - C. Torricelli (2007), "The internal and cross market efficiency in index option markets: an investigation of the Italian market", *Applied Financial Economics*, 17, 25–33.

16. M. Brunetti - C. Torricelli (2005), "Put-Call Parity and cross-market efficiency in the Index Options Markets: evidence from the Italian market", *International Review of Financial Analysis*, vol. 14, 508-532.

Chapters and Books

1. Torricelli C., Brunetti M. (2010, a cura di) *Modelli Finanziari: la finanza con Excel*, Simon Benninga, MILANO, McGraw-Hill, ISBN: 978-88-386-6637-7.

2. M. Brunetti – C. Torricelli (2009), "The impact of population ageing on household portfolios, Life-cycle allocations and asset returns", in *Optimizing the Ageing, Retirement and Pensions Dilemma*, M. Bertocchi, S.L. Schwartz and W. Ziemba (eds.), Wiley, ISBN: 9780470377345, 171-215.
3. M. Brunetti – C. Torricelli (2007), "The Population Ageing in Italy: Facts and Impact on Household Portfolios", in *Money, Finance and Demography – the Consequences of Ageing*, Morten Balling, Ernest Gnan and Frank Lierman (eds.), Vienna, ISBN 978 3 902109 37 8, 175-211.

Working Papers and ongoing research projects

"Households' Financial fragility across Europe and the US: The role of portfolio choice, household features and economic-institutional setup" (2020), with E. Giarda and C. Torricelli, CEIS Working paper 487 https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3613305, CEFIN WP 81, available at https://ideas.repec.org/p/mod/wcefin/0081.html. SUBMITTED

"Pre-selection methods for cointegration-based pairs trading" (2020), with R. De Luca, CEISWorking paper 500 https://ssrn.com/abstract=3634797 or http://dx.doi.org/10.2139/ssrn.3634797 SUBMITTED

"Pairs Trading and Index Option Market Efficiency" (2020), with R. De Luca. CEIS Working paper 512 available here https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3914713 or here http://ssrn.com/abstract=3914713 SUBMITTED

"Pairs trading: a sensitivity analysis" (2020), with R. De Luca.

"Pension Uncertainty and Household Portfolio Choices", with M. Angrisani.

"Job loss experience, employment protection legislation and household portfolios: the lesson from the 1982 US Recession", with G. P. Dachille.

"From employment protection to household financial choices: evidence from an Italian reform", with G. P. Dachille.

"Immigrant-natives gap in self-employment", with A. Zaiceva.

"The family structure of Italian migrants", with G. Bertocchi.

Bibliometrics

Source	h-index	Citations
Google scholar	11	636
Scopus	8	205
Repec	7	235
Wos	7	174

Teaching

A.Y. 2020/2021	Italian: • "Quantitative Methods for Economics and Finance", 9 credits, CLEMIF Master Degree, University of Roma Tor Vergata. • "Statistics", Economics Faculty, LUISS University, Rome. English: • "Financial Econometrics", 6 credits, M.Sc. in Banking & Finance, University of Rome Tor Vergata. • "Research Methodology: Introduction to econometrics and time series analysis", 36 hours, PhD in Management, University of Rome Tor Vergata.
A.Y. 2019/2020 2018/2019 2017/2018	Italian: • "Quantitative Methods for Economics and Finance", 9 credits, CLEMIF Master Degree, University of Roma Tor Vergata. • "Statistics", Economics Faculty, LUISS University, Rome. English: • "Quantitative Methods – Module 1", 6 credits, Bachelor Business Administration and Economics, University of Rome Tor Vergata. • "Research Methodology: Introduction to econometrics and time series analysis", 36 hours, PhD in Management, University of Rome Tor Vergata.
A.Y. 2015/2016	Italian: • "Statistics for Economics", 6 credits, University of Roma Tor Vergata • Lecturer for "Statistics", Economics Faculty, LUISS University, Rome English: • "Financial Econometrics", 3 credits, MSc Economics, MSc Finance, Ph.D. in Economics and Finance, University of Rome Tor Vergata • "Research Methodology: Introduction to econometrics and time series analysis", 21 hours PhD in Management, University of Rome Tor Vergata
A.Y. 2014/2015 2013/2014	Italian: • "Statistics for Economics", 6 credits, University of Roma Tor Vergata • Lecturer for "Statistics", Economics Faculty, LUISS University, Rome English: • "Financial Econometrics", 3 credits, MSc Economics, MSc Finance, Ph.D. in Economics and Finance, University of Rome Tor Vergata.
A.Y. 2012/2013 2011/2012	Italian: • "Statistics" Lecturer, Economics Faculty, University of Rome "Tor Vergata", 40 hours. • Lecturer for "Statistics", Economics Faculty, LUISS University, Rome.

2010/2011

English:
- “Matlab I-II”, 3 credits, (MSc in Economics, MSc in Finance, MEI and Ph.D. Programme in “Econometrics and Empirical Economics”, University of Rome “Tor Vergata”
- “Financial Econometrics”, 3 credits, MSc in Economics, MSc Finance, Ph.D. in Empirical Economics”, Ph.D. in “Money and Finance”, University of Rome Tor Vergata

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A.Y. 2009/2010 2008/2009

Italian:
- “Statistics” Lecturer, Economics Faculty, University of Rome “Tor Vergata”, 40 hours.

English:
- “Matlab I-II”, MSc in Economics and Finance, MEI and Ph.D. Programme in “Econometrics and Empirical Economics”, University of Rome “Tor Vergata”

A.Y. 2007/2008

Italian:
- “Statistics” Lecturer, Economics Faculty, University of Rome “Tor Vergata”, 40 hours.

English:
- “Statistical Computing: Matlab”, Master In Economics (MEI) and the Ph.D. “Econometrics and Empirical Economics”, University of Rome “Tor Vergata”

A.Y. 2006/2007 (Italian)

- “Introduction to programming: finance applications (M2 – Derivatives)”, 6 credits, Economics Department, University of Modena e Reggio Emilia.
- “Household Savings and Financial Choices”, 6 credits, Economics Department, University of Modena e Reggio Emilia.

A.Y. 2005/2006 (Italian)

- “Introduction to programming: finance applications (M2 – Derivatives)”, 6 credits, Economics Department, University of Modena e Reggio Emilia.

Grants, prizes and awards

University Research Grant “Big dimensional data: new methods and applications”, Rome Tor Vergata Beyond Borders Research Grant. NR: E82F16000710005. PI: Stefano Grassi (May 2020)

PRIN 2017 “The Economics of Culture: Ethnicity, Gender, and their Interactions”, prot. 2017KHR4MB. Local responsible: Marianna Brunetti. National responsible: Graziella Bertocchi.

FFABR Funding for basic research activities, granted by ANVUR (Italian Government) to top 25% associate professors in Italian universities (May 2017).

University Research Grant “High dimensional statistics: Methods and applications”, Rome Tor Vergata Consolidate the Foundations Research Grant. NR: E82F16000710005. PI: Gianluca Cubadda (June 2015).

Best Paper Award Best Paper Award at the Conference on “Money, Economy and Management” for “Household Portfolio Choices, Health Status and Health Care Systems”, joint with V. Atella and N. Maestas (July 2011).

	modelling structural change", prot. 2010J3LZEN. Local and national responsible: prof. T. Proietti
PRIN 2007	"L'impatto dell'invecchiamento della popolazione su mercati finanziari, intermediari e stabilità finanziaria". prot. 2007X5B48Z. Local and national responsible: prof. C. Torricelli
Best MSc Dissertation	Master dissertation thesis published on the Economics Department website of the University of Warwick, as amongst the best past dissertations (September 2006) See : http://www2.warwick.ac.uk/fac/soc/economics/pg/dissertations/
COFIN 2005	"Il capitale della banca nella gestione del rischio e nelle strategie di investimento". prot. 2005139555. Local and national responsible: prof. C. Torricelli
Best graduation thesis awards	"Rag. Guido Monzani prize" for the best graduation thesis in Economics, Banca Popolare dell'Emilia Romagna (October 2003). "Prof. Giulio Cesari prize" for the best graduation thesis in Financial Economics Spoleto – Credito e Servizio (September 2003).

Institutional Activities

Since 01/11/2021	Member of Academic Senate of University of Rome Tor Vergata
Since 01/11/2017	Member of Consiglio di Corso di Studi, Corso di Laurea Magistrale in *Economia degli Intermediari Finanziari*, *CLEMIF*, Dipartimento di Economia e Finanza, Università di Roma Tor Vergata. Deleghe: regolamento didattico, pratiche e riconoscimenti Erasmus, Scheda di Monitoraggio Annuale, Riesame ciclico
Since 2009 to date	Riccardo Faini – CEIS Seminars, University of Rome Tor Vergata. Coordinator: 2016, 2017, 2018, 2020, 2021 Co-organizer: since 2009
From 23/02/2016 to 31/12/2019	Giunta del Dipartimento di Economia e Finanza
From 07/12/2015 to 01/11 2017	Member of Consiglio di Corso di Studi M.Sc. *Finance & Banking*, Dipartimento di Economia e Finanza, Università di Roma Tor Vergata
Cicli XXXVII (2021), XXXV (2019), XXXII (2016), XXX (2014), XXVI (2012), XXIV (2008)	PhD "Economics and Finance", University of Rome Tor Vergata, Admission Committee

Seminars, Conferences and Schools

- 30th Annual Meeting of the European Financial Management Association (EFMA 2021), Leeds, UK, July 2021.
- 50th Scientific Meeting of the Italian Statistical Society, Pisa, Italy, June 2021
- 5th Annual Meeting of the Society of the Economics of the Household (SEHO), Boston (online), US, May 2021.
- Annual BoI/CEPR/IZA Symposium in Labour Economics, Rome, Italy June 2019.

- 3rd Annual Meeting of the Society of the Economics of the Household (SEHO), Lisbon, Portugal, May 2019.
- Summer school "Empirical Methods in Banking and Policy Evaluation" by Prof. Steven Ongena, EUI, Florence, Italy, May 2019.
- ICID–SITES –IFAD Conference on International Development, Rome, Italy, October 2018
- 27th Annual Meeting of the European Financial Management Association (EFMA 2018), Milan, Italy, June 2018
- 24th International Conference on Computing in Economics and Finance (CEF 2018), Milan, Italy, June 2018
- 8th International FEBS Conference, Rome, Italy, June 2018
- 2nd SEHO Annual Meeting, Paris, France, May, 2018
- Final conference PRIN 2010 (prot. 2010J3LZEN), Rome, Italy, September 2016
- 48th Scientific Meeting of the Italian Statistical Society, Salerno, Italy, June 2016
- XVII Workshop on Quantitative Finance, Scuola Normale Superiore Pisa, Italy, January 2016
- Intermediate conference PRIN 2010-11 (prot. 2010J3LZEN), Bologna, Italy, November 2015
- Tor Vergata internal seminar, April 2015
- Modena-Netspar Conference on Advances in Household Finance, Modena, Italy, April 2015
- 2nd Macro Banking and Finance Workshop, Rome, Italy, September, 2014
- Intermediate conference PRIN 2010 (prot. 2010J3LZEN), Rome, Italy, June 2014
- 23th EFMA, Rome, Italy, June 2014
- Netspar International PensionWorkshop, Venice, Italy, June 2014
- IX Stata Users Conference, Bologna, Italy, September 2012
- CeRP Conference on "Financial Literacy, Saving and Retirement in an ageing society", Turin, Italy, September 2012
- 39th EFA Annual Meeting, Copenhagen, Denmark, August 2012
- SAVE-PHF "Demographic Trends, Saving and Retirement Security: Stylized Facts and Behavioral Responses", Munich, Germany, July 2012
- 21st Annual Meeting of the European Financial Management Association (EFMA), Barcelona, Spain, June 2012
- 46th Scientific Meeting of the Italian Statistical Society, Rome, Italy, June 2012
- Annual Conference on "Money, Economy and Management", Paris, France, July 2011.
- ECTS 2011 "Evolutionary Computation and Time Series, Rome, Italy, June 2011.
- Final conferece PRIN 2007 (prot. 2007X5B48Z), Bergamo, Italy, May 2011.
- 4th Italian Congress of Econometrics and Empirical Economics (ICEEE), Pisa, Italy, January 2011.
- Invited seminar at Stockholm School of Economics, Stockholm, Sweden, August 2010.
- 16th International Conference of the Society for Computational Economics (CEF), London, UK, July 2010.
- 45th Scientific Meeting of the Italian Statistical Society, Padua, Italy, June 2010
- Advanced course in "Empirical Strategies, part II" by J. Angrist (MIT), Rome, Italy, June 2010
- RCEF, Rimini Conference in Economics and Finance, Rimini, Italy, June 2010
- Household Finance, prof. Luigi Guiso, EIEF, Rome, Italy, April 2010
- 50° Conference of the Italian Economists Society (RSA SIE), Roma, Italy, October 2009
- XXXIII AMASES, Parma, Italy, September 2009
- Recent Developments in Measuring and Modeling Financial Market Volatility (CASE-QPL DLS 2009), Humboldt-Universität zu Berlin, Germany, March 2009
- Invited seminar at Prometeia, Bologna, Italy, February 2008
- Northern Finance Association Conference 2008 (NFA), Calgary, Canada, September 2008
- 5th Summer School in Applied Economics (SEEC2008), Programming in MATLAB, August 2008
- Health Economics and Global Renaissance (ECHE), Rome, Italy, July 2008
- Conference for D. M. Cifarelli, Milan, June 2008

- IX Workshop on Quantitative Finance, Rome, January 2008
- SUERF – Pioneer Investments Conference, Milan, Italy, December 2007
- XXXI AMASES, Lecce, Italy, September 2007
- 1st CEFIN Workshop, Modena, Italy, June 2007
- 1st International Workshop in Economics and Finance (IWEF), Tripolis, Greece, June 2007
- IV International Summer School in Risk Measurement and Control, Rome, Italy, June 2007
- 14th Forecasting Financial Markets (FFM), Aix-en-Provence, France, May 2007.
- 4th EUROFRAME Conference on Economic Policy Issues in the European Union, Bologna, Italy, June 2007.
- 26th SUERF Colloquium on Money, Finance and Demography, Lisbon, October, 2006
- First Advanced Summer School in Economics and Econometrics “Panel Data Econometrics”, University of Crete, taught by prof. Manuel Arellano, CEMFI, August 2006
- XXVIII AMASES, Modena, Italy, September 2004
- Summer school in Credit Risk Modelling organized by the University of Verona (Canazei). Classes: Prof. Stephen Schaefer, London Business School, July 2004
- CIDE Residential summer school of Econometrics, University of Bologna (Bertinoro). Prof: G. Calzolari, G. Gallo, R. Golinelli, R. Orsi, June 2004

Other activities and affiliations

- Member of the editorial board of Politica Economica – Journal of Economic Policy (Oct 2017 – Nov 2020)
- Member of the Ph.D. in Economics and Finance, University of Rome Tor Vergata (since 2013).
- Referee for *Review of Finance, Journal of Banking and Finance, Journal of Population Economics, Journal of Financial Markets, Journal of Economic Behaviour and Organization, Review of Economics and Finance, Review of Income and Wealth, Economic Inquiry, Statistical Methods and Applications, Health Economics, International Review of Finance, Cesifo Economic Studies, Contemporary Economic Policy, Economia Politica, International Review of Economics and Finance, International Review of Financial Analysis, Journal of Family and Economic Issues, Politica Economica/Journal of Economic Policy, Quarterly Review of Economics and Finance, Socio- Economic Review, Emerging Market Review.*
- Final Ph.D. evaluation committee, external member, University of Tilburg, February 2015
- Participation to the REACH (Registration, Evaluation, Authorisation and restriction of Chemicals) Project, funded by the Italian Ministry of Public Health (“Definizione di un algoritmo per la corretta applicazione delle sanzioni previste dal Regolamento REACH”, Ministero della Salute, Dipartimento Della Sanità Pubblica E Dell’innovazione), 2011-2013.
- Member of the Ph.D. in Econometrics and Empirical Economics, University of Tor Vergata (2007-12)
- Organizing committee member, XXVIII AMASES, Modena, Italy, September 2004
- CEIS Fellow – Centre for Economic and International Studies (since 2013), http://www.ceistorvergata.it/
- CEFIN - Centro studi di Banca e Finanza, http://www.cefin.unimore.it/
- Member SIS – Società Italiana Statistica, EEA – European Economic Association, EFA – European Finance Association, AFA – American Finance Association, SFS - Society for Financial Studies.
- Member CHILD, Centre for Household, Income Labour and Demographic economics (2007-2012).

Languages

- **English and French**: fluent (written and spoken).
- **German**: basic.

The use of personal data is authorized for research and selection purposes (D.Lgs. n.196/2003).

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