

MATTIA GUERINI

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Academic Career

2019/03-pres	Marie Curie Fellowship, Université Côte d'Azur (UCA)
2016/10-2019/02	Post-doc, OFCE SciencesPo

Education

2013/10-2016/10	Ph.D. in Economics, Sant'Anna School of Advanced Studies
2010/09-2013/02	M.Sc. Economics, Catholic University of Milan, magna cum Laude
2007/09-2010/09	B.A. Economics, Catholic University of Milan

Visiting Periods

2019	Visiting researcher (1 month) - University of Bielefeld, Bielefeld, Germany
2015	Visiting researcher (2 months) - SKEMA Business School, Nice, France
2014	Visiting student (1 month) - University of Strasbourg, France
2012	Visiting researcher (4 months) - CeNDEF, University of Amsterdam, Netherlands

Teaching Experience

2019	Prof. Validation of ACE Models (Université Côte d'Azur), Ph.D. level - English Prof. Introduction to R (Université Côte d'Azur), M.Sc. level - English T.A. Introduction to Economics (SciencesPo), B.A. level - English Prof. Introduction to Econometrics with R (SciencesPo), B.A. level - English
2018	T.A. Introduction to Economics (SciencesPo), B.A. level - English
2016	T.A. Computational Economics (Sant'Anna School), M.Sc. level - English T.A. Macroeconomics (Sant'Anna School), M.Sc. level - English T.A. Economia Politica (University of Pisa), B.A. level - Italian
2015	T.A. Economia Politica (University of Pisa), B.A. level - Italian

Other Academic Appointments

2018/11-pres	Member of the Scientific Committee of UCA Academy 2 - Complex Systems
2018/10-2019/09	Responsible for the KTO-GREDEG-OFCE seminar series
2018/01	French habilitation for the "Maitre de Conference" (Assistant Professor) position
2016/10-2018/05	ISIGrowth and Dolpins EU-H2020 Projects (post-doc researcher)

Research Interests

	Macroeconomics – Industrial dynamics – Agent-based computational economics
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Publications in Peer Reviewed Journals

- 2018 | Guerini, Napoletano, Nesta
Convergences des structures productives et des cycles industriels dans l'Union Européenne
"Revue de l'OFCE"
<https://doi.org/10.3917/reof.158.0127>
- 2018 | Guerini, Lamperti, Mazzocchetti
Unconventional Monetary Policy: Between the Past and Future of Monetary Economics
"European Journal of Economics and Economic Policies: Intervention"
<https://doi.org/10.4337/ejeep.2018.0036>
- 2018 | Guerini, Moneta, Napoletano, Roventini
The Janus-Faced Nature of Debt: Results from a Data-Driven Cointegrated SVAR Approach
"Macroeconomic Dynamics"
<https://doi.org/10.1017/S1365100518000445>
- 2018 | Guerini, Napoletano, Roventini
No Man Is an Island: The Impact of Heterogeneity and Local Interactions on Macroeconomic Dynamics
"Economic Modelling"
<https://doi.org/10.1016/j.econmod.2017.05.004>
- 2017 | Guerini, Moneta
A Method for Agent-Based Models Validation
"Journal of Economic Dynamics and Control"
<https://doi.org/10.1016/j.jedc.2017.06.001>

Publications in Books and Collections

- 2019 | Guerini, Lamperti, Mazzocchetti
Unconventional Monetary Policy in the United States and in Europe
in Vlaskos, Vasileios and Bitzenis, Aristides. (Eds.) "European Union: Post Crisis Challenges and Prospects for Growth". Palgrave Macmillan.
<https://www.palgrave.com/gp/book/9783030181024>
- 2018 | Guerini, Napoletano, Nesta
Dynamique et synchronisation des industries manufacturières de l'Union européenne.
in OFCE Eds. *L'économie européenne 2019*
<https://doi.org/10.3917/reof.158.0127>
- 2018 | Fagiolo, Guerini, Lamperti, Moneta, Roventini
Validation of Agent-Based Models in Economics and Finance
in Beisbart, Claus and Nicole J. Saam (Eds.) "Handbook of Computer Simulation Validation. Fundamental Concepts, Methodological Frameworks, Philosophical Perspectives". Cham: Springer International Publishing.
<http://www.lem.sssup.it/WPLem/2017-23.html>

Working Papers

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| 2019/10
(expected) | Guerini, Luu, Napoletano
<i>Synchronization Patterns in the European Union</i>
GREDEG Working Paper n. 30/2019
http://www.gredeg.cnrs.fr/working-papers/GREDEG-WP-2019-30.pdf |
| 2019 | Antonin, Guerini, Napoletano, Vona
<i>Italy: Escaping the high-debt and low-growth trap</i>
Sciences Po OFCE Working Paper, n. 07/2019
www.ofce.sciences-po.fr/pdf/dtravail/WP2019-07.pdf |
| 2013 | Guerini
<i>Is the Friedman Rule Stabilizing? Some Unpleasant Results in a Heterogeneous Expectations Framework</i>
DISCE Working Papers 2013/03, Catholic University of Milan
https://tinyurl.com/yavecruuf |

Policy Briefs and Public Debate

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| 2019 | Antonin, Guerini, Napoletano, Vona
<i>Italy: Escaping the high-debt and low-growth trap..</i> (OFCE Policy Brief n.56).
https://www.ofce.sciences-po.fr/pdf/pbrief/2019/OFCEpbrief56.pdf |
| 2019 | Guerini, Guillou, Salies
<i>De la signification des taux d'imposition des entreprises en France.</i> (OFCE Le Blog).
https://tinyurl.com/y47nxjfl |
| 2018 | Guerini, Guillou, Nesta, Ragot, Salies
<i>Impôt sur les sociétés: état des lieux et effets différenciés de la réforme.</i> (OFCE Policy Brief n.38).
https://tinyurl.com/yac53gk9 |
| 2018 | Battiston, Guerini, Napoletano, Stolbova
<i>Financialization in EU and its consequences.</i> (Policy Brief for ISIGrowth EU H-2020 Project).
https://tinyurl.com/yac53gk9 |
| 2018 | Guerini, Guillou
<i>Quel avenir pour l'industrie européenne?</i>
"Alternatives Economiques" (Hors Serie N.114)
https://www.alternatives-economiques.fr/lindustrie-europeenne-quete-davenir/00083046 |
| 2018 | Guerini, Moneta, Napoletano, Roventini
<i>Sur la double nature de la dette</i>
"OFCE Blog"
https://www.ofce.sciences-po.fr/blog/9973-2/#more-9973 |

Work in Progress

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| 2020/01 | <p>Guerini, Napoletano, Gaffard
 <i>Borrowing Constraints, Banks Time-Horizons and the Evolution of Industries</i>
 In this paper we employ a new agent-based model to study the role that credit has on the evolution of an industry organizational structure and we use empirical French firm level data to reconcile the model with the empirical evidence.</p> |
| 2020/02
(expected) | <p>Guerini, Harting, Napoletano
 <i>Governance structure, technical change and industry competition</i>
 In this paper we employ an agent-based industry model to study how the interaction between firm's governance structure and management payment scheme might play a role in shaping firm and industry dynamics.</p> |
| 2020/03
(expected) | <p>Calvino, Giachini, Guerini
 <i>On the age distribution of firms and business dynamism</i>
 In this paper we present some empirical evidence on the age distribution of firms in France and we build a relatively simple stochastic model of firms dynamics to explain its shape.</p> |
| 2020/04 | <p>Guerini, Nesta, Musso
 <i>Maximum Likelihood Estimation of Threshold Distributions</i>
 In this paper we propose a new strategy for estimating the (unobservable) distribution of threshold costs by means of a Maximum Likelihood Estimation.</p> |
| 2020 | <p>Dosi, Guerini, Lamperti, Napoletano, Roventini, Treibich
 <i>Balance Sheet Based Unconventional Monetary Policies in the K+S Agent-Based Model</i>
 In this paper we employ the well established "K+S" agent-based model and we enrich it with a decentralized bond market in order to study the role of quantitative easing, helicopter money and zero-lower bound policies.</p> |
| 2020 | <p>Fontanelli, Guerini, Napoletano
 <i>International trade and technological competition in markets with dynamic increasing returns</i>
 We build a simple multi-agent model of industrial dynamics and intra-industry trade with domestic and foreign firms competing for market shares in decentralized markets. The model aims at explaining in a reduced form how international trade patterns and the main stylized facts of trade and firm dynamics can emerge out of the interaction of firms with different competitiveness and size..</p> |
| 2020 | <p>Barbieri, Guerini, Napoletano
 <i>Synchronization of Government Bond Yields in the Eurozone</i>
 We study a Bloomberg dataset of daily government yields for different bond maturities and for eleven Eurozone countries over the last two decades. Our approach to synchronization relies on Random Matrix Theory.</p> |
| 2020 | <p>Pallante, Guerini, Napoletano, Roventini
 <i>Financial Contagion and Macroeconomic Stability: An Agent-Based Approach</i>
 Financial contagion and systemic risk have put into question whether a well developed financial sector may self-regulate itself, and guarantee market resilience to shocks. This work analyses the interaction between the two in a model characterized by endogenous technical change and Mynskian credit dynamics.</p> |

Referee Activity

from 2019	Macroeconomic Dynamics (1 paper) Research in International Business and Finance (1 paper)
from 2018	Computational Economics (1 paper) Revue de l'OFCE (1 paper)
from 2017	Ecological Economics (2 papers) Simulation Modelling Practice and Theory (1 paper)
from 2016	Journal of Economic Behavior and Organization (3 papers) Economic Modelling (3 papers) Journal of Evolutionary Economics (1 paper) Advances in Complex Systems (2 papers)
from 2015	Journal of Economic Interaction and Coordination (3 papers)

International Conferences

2019	EAEPE, Warsaw School of Economics, Poland CEF, Carleton University, Ottawa, Canada WEHIA, City University, London, UK UCA Complex Days, University of Côte d'Azur, Nice, FR
2018	CFE-CSMStatistics, Pisa University, Italy ICEED, Bari University, Italy EAEPE, Nice University, France WEHIA, Tokyo University, Japan CEF, Milano Catholic University, Italy ISCEF, Paris, France FINEXUS, University of Zurich, Switzerland
2017	EAEPE, Budapest Corvinus University, Czech Republic, FINGRO, Milano University, Italy, WEHIA, Milano Catholic University, Italy, IMA, Turin Collegio Carlo Alberto, Italy, EMAEE, Strasbourg University, France, CESAE, Sophia-Antipolis, Nice
2016	EAEPE, Manchester University, UK, CRISIS, Ancona University, Italy, CEF, Bordeaux University, France, WEHIA, Castellon de la Plana University, Spain, ISCEF, Paris, France, BRICK PhD Workshop, Torino Collegio Carlo Alberto, Italy
2015	EMAEE, Maastricht University, Netherlands, WEHIA, Nice University, France
2014	BIGSEM PhD Workshop, Bielefeld University, Germany

Seminar Invitations

2019	<p><i>BIGSEM Seminar Series</i>, University of Bielefeld, Germany</p> <p><i>DISEI Seminar Series</i>, University of Florence, Italy</p> <p><i>OFCE Lunch Seminar</i>, OFCE-SciencesPo, Paris, France</p>
2018	<p><i>Erich-Schneider Seminar Series</i>, University of Kiel, Germany</p>
2017	<p><i>LEM Seminar Series</i>, Sant'Anna School of Advanced Studies of, Pisa, Italy</p> <p><i>Kent Workshop on ABM validation</i>, Kent University, Canterbury, UK</p> <p><i>OFCE Lunch Seminar</i>, OFCE-SciencesPo, Paris, France</p>
2016	<p><i>Complex Evolving System Approach in Economics</i>, University of Nice, France</p>
2013	<p><i>CeNDEF Lunch Seminar</i>, University of Amsterdam, Netherlands</p>

Short Courses and Summer Schools

2015	<p>Nobel Laureates summer school on <i>Fiscal and Monetary Policy</i>, Iseo, Italy A week of lectures by Professors George Akerlof, Robert Shiller, Michael Spence</p> <p>WEHIA summer school, Nice, France Covered Topics: ABM, Network, Experimental Economics</p> <p>INET winter school on <i>Fully Scalable Macro Models</i>, Limerick, Ireland Covered Topics: ABM, SFC, Object-Oriented Programming</p>
2014	<p>CIDE summer school on <i>Time Series Econometrics</i>, Bertinoro, Italy Covered Topics: VAR, VECM, CVAR, GARCH, Macroeconometrics with R</p>
2011	<p>LSE summer school on <i>Topics in Econometrics</i>, London, United Kingdom Covered Topics: Panel Data, Difference-In-Difference, Quantile Regression, Microeconometrics with STATA</p>

Organizational Experiences

2019	<i>EAEPE</i> special session on macroeconomics agent-based models, Warsaw School of Economics, Warsaw, Poland
2018	<i>EAEPE</i> special session on credit markets and the effects on the real economy, Nice University, Nice, France
2018	<i>Marie Curie ST-IF</i> . Preparation of the project and application to the European Commission. Overall grade: 89% (Seal of Excellence certificate).
2017	<i>ORA call for projects</i> . Among the proponents for a joint project with Oxford (UK), Kent (UK), Kiel (DE), Bielefeld, (DE) and Hyogo (JP) universities. The project has been short-listed but did not receive funding. <i>EAEPE</i> special session on unconventional monetary policy, Corvinus University, Budapest, Czech-Republic <i>CESAE</i> workshop on agent-based models, Sophia-Antipolis, France
2016	<i>Freewheeling Econometrics</i> workshop, Scuola Superiore Sant'Anna, Pisa, Italy (INET-YSI funded)
2015	<i>WEHIA</i> summer school, Nice, France (INET-YSI funded)
2014	<i>Debunking Austerity</i> workshop, Scuola Superiore Sant'Anna, Pisa, Italy (INET-YSI funded)
2013	<i>Rethinking Macroeconomics</i> workshop, Università Cattolica, Milano, Italy (INET-YSI funded)

Other Skills

OS	Mac-OS Linux (Debian based versions)
Softwares	L ^A T _E X(proficient) R (proficient) Matlab (proficient) Stata (good knowledge) Gretl (good knowledge) Microsoft Office (good knowledge)
Programming	Python (basic knowledge) C++ (basic knowledge)
Languages	Italian (native) English (proficient) French (good)

