LUISA BISAGLIA

European curriculum vitae format



Work experience

• Dates (from - to) Name and address of employer • Type of business or sector · Occupation or position held · Main activities and responsibilities • Dates (from – to) Name and address of employer

• Type of business or sector · Occupation or position held Main activities and responsibilities

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Academic Post-doc researcher Research October 1992 to July 1994 **GRETA** Associati

University of Padua - Department of Statistical Sciences

Economics, Econometrics and Statistical consultancy Consultant and Researcher Consultancy and research

Education and training

Dates (from – to)

November 1994 – June 1998 University of Padua

Page 1 Curriculum vitae of [Luisa Bisaglia]

October 2007 to present University of Padua, Department of Statistical Sciences, Via C. Battisti, 241, 35121 Padova, 0498274180 Academic Associate Professor of Economic Statistics Research and Teaching

January 2004 to September 2007 University of Padua, Department of Statistical Sciences, Via C. Battisti, 241, 35121 Padova, 0498274180 Academic Assistant Professor of Economic Statistics Research and Teaching

January 2001 to December 2003 University of Venice - Department of Economics Academic Post-doc researcher Research and Teaching

• Dates (from – to) Name and address of employer • Type of business or sector • Occupation or position held · Main activities and responsibilities

November 1998 to November 2000

 Name and type of organisation providing education and training 	
Principal subjects/occupational skills covered	Statistics
Title of qualification awarded	Ph.D. in Statistics
 Dates (from – to) 	October 1985 to July 1991
 Name and type of organisation providing education and training 	University of Padua
 Principal subjects/occupational skills covered 	Statistics
 Title of qualification awarded 	Laurea – (110/110)
	Member of the "Commissione Paritetica" of Padova Science School from October 2019
Academic roles	
	From 2009/10 to 2012/13: former Faculty of Statistical Science, Chair of the Degree Course Teachers' Council Statistics, Economics and Finance

From 2012/13 to 2013/14: Departement of Statistical Science, Chair of the Degree Course Teachers' Council: Statistics for Economics and Business and Statistics for Technology and Science

Main Publications

- 1. Bisaglia L., Grigoletto M. (2020), A new time-varying model for forecasting long-memory series, *Statistical Methods and Applications* (accepted for publication)
- Bisaglia L., Gerolimetto M., (2019) Model-based INAR bootstrap for forecasting INAR(p) models, Computational Statistics, Vol. 34, 1815–1848
- Musazzi U.M., Rocco P., Brunelli C., Bisaglia L., Caraceni A., Minghetti P., (2018) Do laws impact opioids consumption? A breakpoint analysis based on Italian sales data, *Journal of Pain Research*, Vol. 11, 1665-1672
- 4. Bisaglia L., Canale A. (2016) Bayesian nonparametric forecasting for INAR models, *Computational Statistics and Data Analysis*, Vol. 100, 70-78
- 5. Bisaglia L., Gerolimetto M., (2015) Testing for (non)linearity in economic time series: a Monte Carlo comparison, *Quaderni di Statistica*, Vol. 16, p. 5-22, ISSN: 1594-3739
- Bisaglia L., Gerolimetto M., (2015) Forecasting integer autoregressive processes of order 1: are simple AR competitive?, *Economics Bulletin*, Vol. 35, 1652-1660
- 7. Bisaglia L., Canale A. (2012), Bayesian nonparametric predictions for count time series, *Quaderni di* Statistica, Vol. 14, 49-52
- 8. Agostinelli C., Bisaglia L. (2010), ARFIMA processes and outliers: a weighted likelihood approach, *Journal of Applied Statistics*, 37, 1569 - 1584
- 9. Bisaglia L., Bordignon S., Cecchinato N. (2010), Bootstrap approaches for estimation and confidence intervals of long memory processes, *Journal of Statistical Computation and Simulation*, 80, 959 978
- 10. Bisaglia L., Gerolimetto M. (2009), Testing structural breaks vs. long memory with the Box-Pierce statistics: a Monte Carlo study, *Statistical Methods and Applications*, 18, 543-553
- Bisaglia L., Gerolimetto M. (2009), An empirical strategy to detect spurious effects in long memory and occasional-break processes, *Communications in Statistics - Simulation and Computation*, 38, 172-189
- 12. Bisaglia L., Gerolimetto M. (2008), Forecasting long memory time series when occasional breaks occur, *Economics Letters*, 98, 253-258
- 13. Bisaglia L., Procidano I. (2003), Improving the power of unit root tests against fractional alternatives using bootstrap, *Statistica*, 3, 589-602
- 14. Bisaglia L., Bordignon S., Lisi F. (2003), k-factor GARMA models for intraday volatility forecasting, Applied Economics Letters, 10, 251-254
- 15. Bisaglia L., Procidano I. (2002), On the power of the Augmented Dickey-Fuller test against fractional alternatives using bootstrap, *Economics Letters*, 77, 343-347
- 16. Bisaglia L. (2002), Model selection for long-memory models, Quaderni di Statistica, Vol. 4, 33-49
- 17. Bisaglia L., Bordignon S. (2002), Mean square prediction error for long-memory processes, *Statistical Papers*, 43, 161-175
- 18. Bisaglia L., Grigoletto M. (2001), Prediction Intervals for FARIMA Processes by Bootstrap Methods, Journal of Statistical Computation and Simulation, 68, 185-201
- 19. Bisaglia L., Guegan D. (1998), A comparison of techniques of estimation in long-memory processes, *Computational Statistics & Data Analysis*, 27, 61-81

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Padova, 11 Ottobre 2023