Alessandro Casini

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Department of Economics and Finance
University of Rome Tor Vergata
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Academic Positions

June 2019 to present: Assistant Professor, Department of Economics and Finance, University of Rome Tor Vergata.

Visiting Positions

Jan-May 2025: Visiting Assistant Professor, Department of Economics, University of Michigan.

Education

Ph.D in Economics, Boston University, May 2019.
Dissertation: Improved Methods for Statistical Inference in the Context of Various Types of Parameter Variation.
Advisor: Prof. Pierre Perron.
Dissertation Commitee: Prof. Pierre Perron, Prof. Zhongjun Qu and Prof. Hiroaki Kaido.

M.Sc. in Economics, Universitat Pompeu Fabra (UPF) - Barcelona GSE, June 2012.

Laurea Specialistica in Economics, *Summa Cum Laude*, University of Siena, 2011.

Research

Publications

Alessandro Casini, Taosong Deng and Pierre Perron (2024): "Theory of Low Frequency Contamination from Nonstationarity and Misspecification: Consequences for HAR Inference," arXiv preprint arXiv:2103.01604. Forthcoming, **Econometric Theory**.

Alessandro Casini and Pierre Perron (2024): "Prewhitened Long-Run Variance Estimation Robust to Nonstattionarity," **Journal of Econometrics** 242(1), 105794.

Alessandro Casini and Pierre Perron (2024): "Change-Point Analysis of Time Series with Evolutionary Spectra,". **Journal of Econometrics**, 242(2), 105811.

Alessandro Casini (2024): "The Fixed-*b* Limiting Distribution and the ERP of HAR Tests Under Nonstationarity". **Journal of Econometrics** 238(2), 105625.

Belotti, F., A. Casini, L. Catania, S. Grassi and P. Perron (2023): "Simultaneous Bandwidths Determination for DK-HAC Estimators and Long-Run Variance Estimation in Nonparametric Settings," **Econometrics Reviews** 42(3), 281-306.

Casini, A. (2023): "Theory of Evolutionary Spectra for Heteroskedasticity and Autocorrelation Robust Inference in possibly Misspecified and Nonstationary Models," **Journal of Econometrics** 235(2), 372–392.

Casini, A. (2022): Comment on Andrews (1991) "Heteroskedasticity and Autocorrelation Consistent Covariance Matrix Estimation," **Econometrica** 90(4), 1–2.

Casini, A. and P. Perron (2022): "Generalized Laplace Inference in Multiple Change-Points Models," **Econometric Theory** 38(1), 35–65.

Casini, A. and P. Perron (2021): "Continuous Record Laplace-Based Inference in Structural Change Models," **Journal of Econometrics** 224(1), 3–21 (lead article).

Casini, A. and P. Perron (2019): "Structural Breaks in Time Series," in **Oxford Research Encyclopedia of Economics and Finance**.

Casini, A. (2013): "Reconsidering Non-Keynesian Effects of Fiscal Consolidations over the Business Cycle," **Rivista di Politica Economica**, Issue 4, 11–45.
Received Angelo Costa Award from *Rivista di Politica Economica* (Best MA Thesis in Economics, Italy, 2011).

Working Papers

Alessandro Casini and Adam McCloskey (2024): "Identification and Estimation of Causal Effects in High-Frequency Event-Studies".

Alessandro Casini, Adam McCloskey and Raimondo Pala (2024): "Dynamic LATE and Time-varying Instrument Relevance".

Alessandro Casini and Pierre Perron (2024): "Continuous Record Asymptotics for Change-Point Models." arxiv preprint arXiv:1803.10881.

Alessandro Casini (2018): "Tests for Forecast Instability and Forecast Failure under a Continuous Record Asymptotic Framework," arxiv preprint arXiv:1803.10883.

Softwares

DK-HAC: Double Kernel Heteroskedasticity and Autocorrelation Consistent Estimator and Robust Standard Errors.
Matlab, R and Stata implementations available at: alessandro-casini.github.io/DK-HAC.

All-Inside: Detection and Estimation of Any Type of Break/Change-Point in One Code.
Matlab, R and Stata implementations available at: alessandro-casini.github.io/All-Inside.

Teaching Experience

University of Rome Tor Vergata

Econometrics, Ph.D program, co-taught with Federico Belotti, (2024).

Asymptotic Theory for Econometricians, Ph.D program (2020, 2021, 2022, 2023).

Time Series, MSc Economics (2021, 2022, 2023).

Time Series Econometrics, MSc Finance and Banking (2023).

University of Michigan

ECON 452, Intermediate Introduction to Statistics and Econometrics (2025).

LUISS

Applied Statistics and Econometrics, BSc Economics and Business, co-taught with Andrea Pozzi, (2023, 2024).

Bank of Italy

Panel Data Econometrics (June 2023).

Nonlinear Panel Data Methods (March 2024).

Invited Seminars and Conferences

2024: UC3M SIdE IWEEE Bolzano, 4th Italian meeting of Probability and Mathematical Statistics (Sapienza).

2023: SIdE ICEEE 2023, Kyoto University, Waseda University.

2022: University of Montreal, Ceba Talk (St. Petersburg University), Rome-Waseda Time Series Workshop.

2021: University College London, University of Cambridge, University of Connecticut.

2020: 2020 Joint Statistical Metting (American Statistical Association).

2019: KU Leuven (job market), Georgetown U. (job market), Chicago Booth (job market), University of Rome Tor Vergata (job market), Brandeis U. (job market), BU Pi-day Econometrics Conference in honor of Pierre Perron's sixty birthday, 1st Rome Conference in Time Series and Financial Econometrics.

2018: NBER/NSF Time Series Conference, 11th Annual SoFiE (Society for Financial Econometrics) conference.

Conference Organization

EIEF Econometrics Conference, Sept. 2024, organized jointly with Davide Viviano (Harvard).

Fellowships and Awards

Econometric Scholar, SIdE, 2023.

Carlo Giannini prize, SIdE, 2023.

2022 EIEF Grant.

2020 Arnold Zellner Award, honorable mention.

Best Second Year Paper Award, Boston University, Department of Economics, 2015.

SoFiE Travel Grant, 2018.

B. Stringher scholarship, Bank of Italy, 2013-2015.

Angelo Costa Award from *Rivista di Politica Economica* (Best MA Thesis in Economics, Italy, 2011).

Fondazione Luigi Einaudi (Turin), 2012-2013.

ESRC WT DTC +3 Scholarship, 2012-2015 (declined).

Barcelona Graduate School of Economics Fellowship, 2011-2012.

Banca Valdichiana Academic Achievement Award, 2008-2009 and 2010-2011.

Referee Experience

Annals of Applied Statistics, Annals of the Institute of Statistical Mathematics, Econometrica, Econometric Theory, Econometrics and Statistics, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometric Methods, Journal of Econometrics, Journal of Time Series Econometrics, Quantitative Finance.

Service

Member of Scientific Committee, Italian Congress of Econometrics and Empirical Economics (ICEEE), 2023, Cagliari.

Supervision

MSc students (Ph.D admission)

Luca Caggiano (MSc, Rome Tor Vergata): Carlos III Madrid.

Languages

Fluent in English and Italian.

Other Information

Citizenship: Italian.