

February 2012

FRANCO PERACCHI
CURRICULUM VITAE

ADDRESS

Faculty of Economics, Tor Vergata University, via Columbia 2, I-00133 Rome, Italy
tel: +39 06 7259 5934, fax: +39 06 2040 219, e-mail: franco.peracchi@uniroma2.it

CURRENT POSITION

Professor of Econometrics, Tor Vergata University, 1997–.

PREVIOUS POSITIONS

Professor of Econometrics, Università d'Annunzio, Pescara, 1994–1997.

Associate Professor, University of Udine, Italy, 1993–1994.

Assistant Professor, Department of Economics, New York University, 1989–1994.

Assistant Professor, Department of Economics, UCLA, 1987–1989.

VISITING POSITIONS

Princeton University, Fall 2006, Summer 2007, 2008 and 2009, Fall 2010 and 2011.

New York University, Summer 1996 and 1999, Fall 2001.

Universidad Carlos III, Madrid, 1996.

IGIER, Milan, 1994–1995.

Universitat Pompeu Fabra, Barcelona, 1994.

University of Pittsburgh at CERGE, Prague, Fall 1991.

EDUCATION

M.A. and Ph.D. (Economics), Princeton University, 1987.

M.Sc. (Econometrics and Mathematical Economics), Mark of Distinction, The London School of Economics and Political Science, 1983.

Laurea *Summa cum laude* (Urban Planning), Istituto Universitario di Architettura di Venezia, Italy, 1977.

AWARDS AND FELLOWSHIPS

NATO Research Fellowship, 1983, 1985.

Ely Devon Prize, London School of Economics, 1983.

RECENT RESEARCH GRANTS

Marie Curie Research Training Network “Transnationality of Migrants (TOM)”, 2007–2010, Network coordinator.

Italian Ministry of University, COFIN/PRIN 2007, coordinator Tullio Jappelli.

World Bank project “Understanding the causes and consequences of informal and low quality employment”, 2005–2007, coordinator Stefano Scarpetta.

RESEARCH INTERESTS

Econometric theory and methods.

Semiparametric and robust statistical methods.

Labor and health economics.

CURRENT RESEARCH

Anthropometrics and living standards.

Nonresponse and measurement error in surveys.

Social Security and retirement.

Wages and labor force participation of older workers.

JOURNAL ARTICLES

1. “Estimating Engel curves under unit and item nonresponse”, with Giuseppe De Luca, *Journal of Applied Econometrics*, forthcoming.
2. “A generalized missing-indicator approach to regression with imputed covariates”, with Valentino Dardanoni, Giuseppe De Luca and Salvatore Modica, *Stata Journal*, forthcoming.
3. “Heterogeneity in health responses and anchoring vignettes”, with Claudio Rossetti, *Empirical Economics*, forthcoming.
4. “Asymptotically efficient estimation of the conditional expected shortfall”, with Samantha Leo-rato and Andrei V. Tanase, *Computational Statistics and Data Analysis*, forthcoming.
5. “Regression with imputed covariates: A generalized missing indicator approach”, with Valentino Dardanoni and Salvatore Modica, *Journal of Econometrics*, 162 (2011): 362–368.
6. “Early-life environment, height and BMI of young men in Italy”, with Emilia Arcaleni, *Economics & Human Biology*, 9 (2011): 251–264.
7. “Estimating income poverty in the presence of missing data and measurement error”, with Cheti Nicoletti and Francesca Foliano, *Journal of Business & Economic Statistics*, 29 (2011): 61–72.
8. “Height and the normal distribution: Evidence from Italian military data”, with Brian A’Hearn and Giovanni Vecchi, *Demography*, 46 (2009): 1–25.
9. “On estimating the conditional expected shortfall”, with Andrei V. Tanase, *Applied Stochastic Models in Business and Industry*, 24 (2008): 471–493.
10. “Height and economic development in Italy, 1730–1980”, *American Economic Review—Papers & Proceedings*, 98 (2008): 475–481.
11. “The effects of income imputation on micro analyses: Evidence from the ECHP”, with Cheti Nicoletti, *Journal of the Royal Statistical Society—Series A*, 169 (2006): 625–646.
12. “Convergence in per-capita GDP across European regions: A reappraisal”, with Valentina Meli-ciani, *Empirical Economics*, 31 (2006): 549–568; reprinted in Giuseppe Arbia and Badi Baltagi (eds.), *Spatial Econometrics. Methods and Applications*, Physica-Verlag, Heidelberg, 2009: 203–222.

13. “Drug compliance and health outcomes: Evidence from a panel of Italian patients”, with Vincenzo Atella, Domenico Depalo and Claudio Rossetti, *Health Economics*, 15 (2006): 875–892.
14. “Survey response and survey characteristics: Micro-level evidence from the European Community Household Panel”, with Cheti Nicoletti, *Journal of the Royal Statistical Society–Series A*, 168 (2005): 763–781.
15. “The length of working lives in Europe”, with Agar Brugiavini, *Journal of the European Economic Association–Papers & Proceedings*, 3 (2005): 477–486.
16. “Social security wealth and retirement decisions in Italy”, with Agar Brugiavini, *Labour: Review of Labour Economics and Industrial Relations*, 17 (2003): S79–S114.
17. “Differential mortality and the design of the Italian system of public pensions”, with Graziella Caselli, Elisabetta Barbi and Rosa Maria Lipsi, *Labour: Review of Labour Economics and Industrial Relations*, 17 (2003): S45–S78.
18. “Pensions and retirement incentives. A tale of three countries: Italy, Spain and the USA”, with Agar Brugiavini and David A. Wise, *Giornale degli Economisti e Annali di Economia*, 61 (2002): 1–39.
19. “Sample attrition and labor force dynamics: Evidence from the Spanish labor force survey”, with Sergi Jiménez-Martín, *Spanish Economic Review*, 4 (2002): 79–102.
20. “The European Community Household Panel: A review”, *Empirical Economics*, 27 (2002): 63–90; reprinted in Badi Baltagi (ed.), *Panel Data. Theory and Applications*, Physica-Verlag, Heidelberg, 2004: 209–236.
21. “On estimating conditional quantiles and distribution functions”, *Computational Statistics and Data Analysis*, 38 (2002): 433–447.
22. “The future of pensions in Europe”, with Michele Boldrin, Juan J. Dolado, and Juan F. Jimeno, *Economic Policy*, 29 (1999): 289–320.
23. “Market organization and propagation of shocks: The furniture industry in Italy and Germany”, with Massimo Florio and Paolo Sckokai, *Small Business Economics*, 11 (1998): 169–182.
24. “The conditional distribution of excess returns: An empirical analysis”, with Silverio Foresi, *Journal of the American Statistical Association*, 90 (1995): 451–466.
25. “How representative are matched cross-sections? Evidence from the Current Population Survey”, with Finis Welch, *Journal of Econometrics*, 68 (1995): 153–180.
26. “Trends in labor force transitions of older men and women”, with Finis Welch, *Journal of Labor Economics*, 12 (1994): 210–242.
27. “Classification and aggregation: An application to industrial classification in CPS data”, with Robert Cotterman, *Journal of Applied Econometrics*, 7 (1992): 31–51.
28. “Bounded-influence estimators for the SURE model”, *Journal of Econometrics*, 48 (1991): 119–134.
29. “Robust M-tests”, *Econometric Theory*, 7 (1991): 69–84.
30. “Robust M-estimators” (with discussion), *Econometric Reviews*, 9 (1990): 1–35.
31. “Bounded-influence estimators for the Tobit model”, *Journal of Econometrics*, 44 (1990): 107–126.

BOOK CHAPTERS

1. “Health status, welfare programs participation and labor force activity in Italy”, with Agar Brugiavini, in David A. Wise (ed.) *Social Security and Retirement around the World: Historical Trends in Mortality and Health, Employment, and Disability Insurance Participation and Reforms*, University of Chicago Press, Chicago, forthcoming.

2. “Labour mobility and retirement”, with Agar Brugiavini, Mario Padula and Giacomo Pasini, in Axel Börsch-Supan, Martina Brandt, Karsten Hank and Mathis Schröder (eds.), *The Individual and the Welfare State. Life Histories in Europe*, Springer-Verlag, Berlin, 2011: 125–135.
3. “Youth unemployment and retirement of the elderly: The case of Italy”, with Agar Brugiavini, in Jonathan Gruber, Kevin Milligan and David A. Wise (eds.), *Social Security Programs and Retirement around the World: The Relationship to Youth Employment*, University of Chicago Press, Chicago, 2010: 167–215.
4. “Exits from the labour force”, with Agar Brugiavini and Giacomo Pasini, in Axel Börsch-Supan et al. (eds.), *Health Ageing and Retirement in Europe (2004–2007). Starting the Longitudinal Dimension*, MEA, Mannheim, 2008: 204–212.
5. “Fiscal implications of pension reforms in Italy”, with Agar Brugiavini, in Jonathan Gruber and David A. Wise (eds.), *Social Security Programs and Retirement Around the World: Fiscal Implications of Reform*, University of Chicago Press, Chicago, 2007: 253–293.
6. “Educational wage premia and the distribution of earnings: An international perspective”, in Eric Hanushek and Finis Welch (eds.), *Handbook of the Economics of Education*, Elsevier, Amsterdam, 2006: 189–254.
7. “Survey participation in the first wave of SHARE”, with Giuseppe De Luca, in Axel Börsch-Supan and Hendrik Jürges (eds.), *The Survey of Health Ageing and Retirement in Europe – Methodology*, MEA, Mannheim, 2005: 88–104.
8. “Survey response”, with Giuseppe De Luca, in Axel Börsch-Supan et al. (eds.), *Health Ageing and Retirement in Europe – First Results from the Survey of Health, Ageing and Retirement in Europe*, MEA, Mannheim, 2005: 355.
9. “Micro-modelling of retirement behavior in Spain”, with Michele Boldrin and Sergi Jiménez-Martín, in Jonathan Gruber and David A. Wise (eds.), *Social Security Programs and Retirement around the World: Micro-Estimation*, University of Chicago Press, Chicago, 2004: 499–578.
10. “Micro-modelling of retirement behavior in Italy”, with Agar Brugiavini, in Jonathan Gruber and David A. Wise (eds.), *Social Security Programs and Retirement Around the World: Micro-Estimation*, University of Chicago Press, 2004: 345–398.
11. “Aging in Europe: A cross-country comparison”, with Cheti Nicoletti, in Onorato Castellino and Elsa Fornero (eds.), *Pension Policy Harmonization in an Integrating Europe*, Elgar, Cheltenham, 2003: 23–66.
12. “Comment on Daniele Franco, ‘Italy: A never-ending pension reform’”, in Martin Feldstein and Horst Siebert (eds.), *Social Security Pension Reform in Europe*, University of Chicago Press, Chicago, 2002: 251–260.
13. “Aging in Europe: What can we learn from the Europanel?”, with Cheti Nicoletti, in Tito Boeri, Axel Börsch-Supan, Agar Brugiavini, Richard Disney, Arie Kapteyn and Franco Peracchi (eds.), *Pensions: More Information, Less Ideology. Assessing the Long-Term Sustainability of European Pension Systems: Data Requirements, Analysis and Evaluations*, Kluwer, Dordrecht, 2001: 153–187.
14. “Earnings inequality in international perspective”, in Finis Welch (ed.), *The Causes and Consequences of Increasing Inequality*, University of Chicago Press, Chicago, 2001: 117–152.
15. “Social Security and retirement in Spain”, with Michele Boldrin and Sergi Jiménez-Martín, in Jonathan Gruber and David A. Wise (eds.), *Social Security and Retirement Around the World*, University of Chicago Press, Chicago, 1999: 305–353.

MONOGRAPHS

1. *Econometrics*, Wiley, Chichester, 2001.
2. *Sistema de Pensiones y Mercado de Trabajo en España*, with Michele Boldrin and Sergi Jiménez-Martín, Fundación BBVA, Bilbao, 2001 (in Spanish).
3. *Le Pensioni in Italia e in Europa*, Ediesse, Rome, 2000 (in Italian).
4. *Econometria*, McGraw-Hill, Milan, 1995 (in Italian).

EDITED VOLUMES

1. *Papers from the Fourth Italian Congress of Econometrics and Empirical Economics*, edited with Tullio Jappelli, special issue of *Giornale degli Economisti e Annali di Economia*, 2011-2.
2. *Pensions: More Information, Less Ideology. Assessing the Long-Term Sustainability of European Pension Systems: Data Requirements, Analysis and Evaluations*, edited with Tito Boeri, Axel Börsch-Supan, Agar Brugiavini, Richard Disney, and Arie Kapteyn, Kluwer, Dordrecht, 2001.
3. *Reforming the Social Security System: An International Perspective*, edited with Emanuele Baldacci, *Istat Essays n. 8*, Rome, 2000.
4. *Econometrics of Panels and Pseudo Panels*, edited with Carlo Carraro and Guglielmo Weber, *Journal of Econometrics, Annals*, 1993-4.

OTHER PUBLICATIONS

1. “Bias and heterogeneity in subjective survival probabilities”, with Valeria Perotti, in Emiliano Mandrone (ed.), *Labour Economics: PLUS Empirical Studies*, Ediguida, Rome, forthcoming.
2. “Subjective survival probabilities and life-tables: An empirical analysis of cohort effects”, with Valeria Perotti, *Genus*, 65 (2009): 23–57.
3. “Il primo esercizio italiano di valutazione della ricerca: una prima valutazione”, with Marco Lippi, *Rivista Italiana degli Economisti*, 12 (2007): 269–278.
4. “Commento”, in Marcello Messeri (ed.), *La Previdenza Complementare in Italia*, Il Mulino, Bologna, 2006: 467–472.
5. “Lavoro, retribuzioni e pensioni: Un confronto tra generazioni di Italiani”, in *Ricerche Quantitative per la Politica Economica 1999*, Banca d’Italia, Roma, 2004: 235–270.
6. “Alcune osservazioni su protezione dei dati personali e analisi statistica”, *Statistica*, 63 (2003): 693–696.
7. “El futuro de los sistemas de pensiones en la Unión Europea: una reconsideración”, with Michele Boldrin, Juan Dolado, and Juan Jimeno, *Cuadernos Economicos de I.C.E.*, 65 (2000): 237–281.
8. “Reforma de la Seguridad Social italiana: ¿debemos cambiar de un sistema de reparto a una sistema de capitalización?”, with Agar Brugiavini, *Cuadernos Economicos de I.C.E.*, 65 (2000): 171–216.
9. “La calidad de la EPA en la estimación de transiciones en el mercado de trabajo”, with Sergi Jiménez-Martín, *Ekonomiaz–Revista Vasca de Economía*, 43 (1999): 158–187.
10. “Selection and measurement error problems in the European Community Household Panel Survey”, in *La Misurazione delle Variabili Economiche e i suoi Riflessi sulla Modellistica Econometrica, Annali di Statistica, Serie X*, 15 (1998): 147–170
11. “La spesa per la protezione sociale nei paesi dell’Unione Europea”, *Politica Economica*, 14 (1998): 31–63.

12. "Discussion", in Luigi Paganetto (ed.), *Proceedings of the International Seminar on Social Protection and Single European Market*, Aracne, Rome, 1997: 135–142.
13. "La riforma pensionistica", with Nicola Rossi and Alessandro Venturini, in Nicola Rossi (ed.), *Competizione e Giustizia Sociale 1994–1995. Terzo Rapporto CNEL sulla Distribuzione e Redistribuzione del Reddito in Italia*, Il Mulino, Bologna, 1996: 217–271.
14. "Nonostante tutto, è una riforma", with Nicola Rossi, in Francesco Giavazzi, Alessandro Penati and Guido Tabellini (eds.), *Le Nuove Frontiere della Politica Economica 1996*, Il Sole/24 Ore, Milan, 1996: 63–155.
15. "Trends in labor force behavior of older Americans", with Finis Welch, *Social Security Bulletin*, 58 (1995): 133–138.
16. "Pensioni: Una riforma nonostante tutto", with Nicola Rossi, *Il Mulino*, 4 (1995): 635–642.
17. "Differenziali salariali territoriali", *Lavoro e Relazioni Industriali*, 4 (1994): 104–113.
18. "Labor force behavior of older men in the U.S.A. An analysis of recent trends", with Finis Welch, *Statistica*, 53 (1993): 407–427.
19. "Bootstrap methods in econometrics", *Ricerche Economiche*, 45 (1991): 609–622.
20. "A constructive proof of the optimality of the maximum-likelihood estimator", *Ricerche Economiche*, 44 (1990): 437–442.
21. "Modelli empirici di domanda di prodotti forestali", in Massimo Florio (ed.), *Il Controllo a Lungo Termine delle Risorse Naturali: Studi Quantitativi sulla Filiera Forestale*, Angeli, Milan, 1988: 79–97.
22. "Semi-parametric and robust estimators: An overview", *Ricerche Economiche*, 42 (1988): 489–506.
23. "Testing non-nested hypotheses", *Ricerche Economiche*, 42 (1988): 68–78.
24. "Robust M-estimators of regression", *Giornale degli Economisti e Annali di Economia*, 46 (1987): 533–545.

WORKING PAPERS

1. "The age profile of cognitive abilities at older ages", with Fabrizio Mazzonna, February 2012.
2. Mortality and diseases in post-unification Italy: Another look at the demographic transition", with Tommy Murphy, February 2012.
3. "Childhood circumstances and adult outcomes: Evidence from SHARELIFE", with Enkelejda Havari, EIEF Working Paper 11/15, October 2011.
4. "Shrinkage estimation of linear panel data models under nearly singular design", with Raffaele Saggio, September 2011.
5. "Using panel data to partially identify HIV prevalence when HIV status is not missing at random", with Bruno Arpino and Elisabetta De Cao, EIEF Working Paper 11/13, August 2011. Under revision for the *Journal of the Royal Statistical Society–Series A*.
6. "Price as signal of product quality: Some experimental evidence", with Giovanni Mastrobuoni and Aleksey Tetenov, July 2011. Winner of the prize for the best paper presented at the Annual Conference of the American Association of Wine Economists, Bolzano, Italy, June 23–24, 2011.
7. "Econometric methods for ordered responses: Some recent developments", June 2011.
8. "Household environment and child health in Egypt", with Mahmoud Hailat, May 2011.
9. "Subjective survival probabilities and life tables: Evidence from Europe", with Valeria Perotti, EIEF Working Paper 10/16, October 2010.

10. “Aging, cognitive abilities and retirement”, with Fabrizio Mazzonna, EIEF Working Paper 10/15, October 2010. Under revision for the *European Economic Review*.
11. “The heterogeneous thresholds ordered response model: Identification and inference”, with Claudio Rossetti, EIEF Working Paper 10/12, June 2010.
12. “A dynamic factor model of health and medical treatment”, with Claudio Rossetti, March 2009.
13. “Gender and regional differences in self-rated health in Europe”, with Claudio Rossetti, CEIS Working Paper No. 142, Tor Vergata University, March 2009.
14. “Informality and social protection: Preliminary results from pilot surveys in Bulgaria and Colombia”, with Valeria Perotti and Stefano Scarpetta, Social Protection Discussion Paper No. 0717, World Bank, Washington, October 2007.
15. “Living standards and the distribution of heights: Italy 1855–1910”, with Brian A’Hearn and Giovanni Vecchi, Center for Health and Wellbeing Working Paper No. 229, Princeton University, April 2007.
16. “Labor market outcomes of natives and immigrants: Evidence from the ECHP”, with Domenico Depalo, Social Protection Discussion Paper No. 0615, World Bank, Washington, November 2006.
17. “Estimating aggregate matching functions from micro data”, with Eliana Viviano, June 2006.
18. “Employment and pathways to retirement”, with Agar Brugiavini and Enrica Croda, February 2006.
19. “Social Security and the well-being of the elderly: The case of Italy”, with Agar Brugiavini, January 2006.
20. “An empirical micro matching model with an application to Italy and Spain”, with Eliana Viviano, Temi di Discussione No. 538, Bank of Italy, December 2004.
21. “Health, aging and retirement in Europe: A cross-country comparison using the CHER data base”, with Francesca Tuzi, CHER Working Paper 11, CEPS/INSTEAD, Differdange, Luxembourg, July 2003.
22. “The limits of statistical information: How important are GDP revisions in Italy?”, with Claudio Lupi, Economics & Statistics Discussion Paper No. 5/03, Università degli Studi del Molise, March 2003.
23. “A cross-country comparison of survey participation in the ECHP”, with Cheti Nicoletti, ISER Working paper No. 2002-32, University of Essex, Colchester, December 2002.
24. “The Italian system of social surveys”, with Eliana Viviano, EuReporting Working Paper No. 21, MZES, Mannheim, May 2001.

PROFESSIONAL ACTIVITIES

Editor: Labour: Review of Labour Economics and Industrial Relations, 2005–.

Associate Editor/Editorial Board: Genus 2008–, *Research in Economics/Ricerche Economiche* 1998–, *Cuadernos Economicos de ICE*, *Rivista Italiana degli Economisti* 2008–2010, *Statistical Methods and Applications* 2007–2011.

Chairman of Scientific Committee (2010–2012): ICEEE 2011.

Program Committee Member (2010–2012): ICEEE 2013, MOOD Workshop 2011, International Workshop on Applied Economics of Education 2011, MOOD Workshop 2010, International Workshop on Applied Economics of Education 2010.

Referee (2010–2012): CERGE-EI/Global Development Network, *Econometrica*, *Econometric Reviews*, *Economics and Human Biology*, *European Economic Review*, *Economics of Education Review*, *Genus*, *Giornale degli Economisti*, Japan Society for the Promotion of Science, *Journal of Comparative Economics*, *Journal of Health Economics*, *Journal of the European Economic Association*, *Journal of the Royal Statistical Society–Series A*, *Labour: Review of Labour Economics and Industrial Relations*, *Labour Economics*, *Review of Economics and Statistics*, *SERIEs–Journal of the Spanish Economic Association*, *Social Science & Medicine*, *Statistical Methods and Applications*, Swiss National Science Foundation.

Paper presentations and invited lectures (2010–2012): 2011 AAWE Conference, Charles University, CERGE-EI, Moscow School of Economics, University of Southern Switzerland, ICEEE 2011, Universitat Autònoma de Barcelona, University of Venice, Georgetown University, Italian Treasury, 2010 African Econometric Society Congress.

OTHER ACTIVITIES

Vice-President of the Italian Econometric Association (SIde), 2012 (elected 2011).

Member of the Evaluation Experts Group (GEV) for Field 13 (Economics and Statistics), Italian Ministry of University, 2011–.

Member of the Committee for the “Rita Levi Montalcini” Program, Italian Ministry of University, 2010–.

Regional Consultant of the Econometric Society for the European Winter Meeting, 2009–.

Fellow, EIEF–Einaudi Institute for Economics and Finance, 2008–.

Member of the Committee for the “Rientro dei Cervelli” Program, Italian Ministry of University, 2008–2009.

Director of the Master in Economics, Tor Vergata University, 2007–.

Director of the Ph.D. program in Econometrics and Empirical Economics, Tor Vergata University, 2002–.

Member of the Management Council of IGIER, Bocconi University, 2000–.

Member of the Executive Board of CIDE–Centro Interuniversitario di Econometria, 2000–.

Member of the Scientific Board of CHILD–Centre for Household, Income, Labour and Demographic Economics, 2000–2009.

Dean of the Graduate School, Tor Vergata University, 2005–2008.

President of Panel 13–Economics and Statistics, CIVR–Committee for the Evaluation of Research, Italian Ministry of University, 2005–2006.

Member of the Scientific Board of ISAE–Istituto di Studi e Analisi Economica, 2002–2003.

Member of the Social Protection Committee, European Commission, 2001–2002.