

Matteo Manera - Short CV

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Matteo Manera. He has obtained his BA in Economics at Bocconi University, Milano, Italy, his MSc in Economics at the University of Warwick, UK, and his PhD in Economics at the European University Institute (EUI), Fiesole, Italy.

Currently he is Professor of Econometrics at the Department of Economics, Management and Statistics (DEMS), University of Milano-Bicocca, Italy. He is Coordinator of the PhD programme in Economics at DEMS, University of Milano-Bicocca (DEFAP-Bicocca), and of the post-graduate course on Energy and Environmental Econometrics organized by the Centro Interuniversitario di Econometria (CIde), Italy and the Italian Society of Econometrics (SIde), in collaboration with the Department of Economics, University of Palermo (CIde/SIde-Palermo). He is Charter Fellow of the Energy Industry research programme at RUDN University, Moscow, Russia. He is also visiting researcher at the Fondazione Eni Enrico Mattei (FEEM), Milano, Italy.

He has coordinated the FEEM research programme “International Energy Markets”, as well as the research projects on “Financial Speculation in the Oil Markets”; “Oil Price Trends and Forecasts”, and “Oil and Commodity Price Dynamics” within the FEEM research programme “Energy: Resources and Markets”. He has been appointed member of the FEEM Award Committee at the European Economic Association for four consecutive editions (from 2012 to 2015). He has been nominated member of the evaluation Committee of ASN (the Italian “Abilitazione Scientifica Nazionale”) for Econometrics (codified in the Italian university system as “SECS-P/05”) during the period 2019-2021.

He has taught and he is teaching Econometrics, Applied Econometrics, Time Series Econometrics, Financial Econometrics and Microeconometrics in: the undergraduate and graduate programmes in Statistics and Economics at the School of Economics and Statistics, University of Milano-Bicocca, and the Department of Mathematics, University of Genova, Italy; the PhD programme in Economics DEFAP; the PhD programme in Economics, University of Milano (LASER); the Master programme in Energy and Environmental Management and Economics (MEDEA), Scuola Superiore Enrico Mattei, Eni Corporate University, San Donato Milanese, Italy; the Master programme in Economics (MEc), Bocconi University, Milano; the Master programme in Financial Strategy, Graduate School in International Corporate Finance (ICS), Hitotsubashi University, Tokyo; the post-graduate course on Microeconometrics (CIde/SIde-Palermo); the Master programme in Data Science for Complex Economic Systems (MaDaS), Collegio Carlo Alberto, Torino.

His research interests include: time series analysis; financial econometrics; energy econometrics; international markets for oil, gas and electricity; environmental Kuznets curves; model selection (non-nested tests); analysis of dynamic factor demands; panel data models; models for qualitative and limited dependent variables. His current research activity is focussed on the econometric analysis of the impacts of financial speculation on the energy futures markets and of different oil price shocks on the macroeconomy.

He has published his work in several international journals, such as: Applied Financial Economics, Bulletin of Economic Research, Economic Modelling, Empirica, Empirical Economics, Energy Economics, Energy Policy, Environment and Development Economics, Environmental Modelling and Software, Environmental and Resource Economics, Financial Research Letters, Food Policy, Journal of Economic Surveys, Journal of Futures Markets, Journal of Productivity Analysis,

Macroeconomic Dynamics, Resource and Energy Economics, Resources Policy, The Energy Journal.

Matteo Manera - Publications

1. Articles in refereed journals

- Bashiri Behmiri N., Manera M., Nicolini M. (2019), “Understanding dynamic conditional correlations between oil, natural gas and non-energy commodity futures markets”, *The Energy Journal* **40**, 29-50 (ISSN: 0195-6574; DOI: 10.5547/01956574.40.2.nbeh).
- Bastianin A., Galeotti M., Manera M. (2018), “Statistical and Economic Evaluation of Time Series Models for Forecasting Arrivals at Call Centers”, *Empirical Economics*, published online: 2 June 2018 (ISSN: 0377-7332; DOI: 10.1007/s00181-018-1475-y).
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- Bastianin A., Conti F., Manera M. (2016), “The impacts of oil price shocks on stock market volatility: evidence from the G7 countries”, *Energy Policy* **98**, 160-169 (ISSN: 0301-4215; DOI: 10.1016/j.enpol.2016.08.020).
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- Manera M., Nicolini M., Vignati I. (2016), “Modelling futures price volatility in energy markets: is there a role for financial speculation?”, *Energy Economics* **53**, 220-229 (ISSN: 0140-9883; DOI: 10.1016/j.eneco.2014.07.001).
- Bashiri Behmiri N., Manera M. (2015), “The role of outliers and oil price shocks on volatility of metal prices”, *Resources Policy* **46**, 139-150 (ISSN: 0301-4207; DOI: 10.1016/j.resourpol.2015.09.004).
- Bashiri Behmiri N., Bastianin A., Bortolussi E., Conti F., Manera M., Nicolini M. (2015), “Current issues on the price of oil: decline, forecasting, volatility and uncertainty”, *Review of Environment, Energy and Economics*, 9 July 2015 (ISSN: 2279-7300; DOI: 10.7711/feemre3.2015.07.001).

- Bastianin A., Manera M. (2015), "Oil and macroeconomic uncertainty", *Review of Environment, Energy and Economics*, 25 June 2015 (ISSN: 2279-7300; DOI: 10.7711/feemre3.2015.06.003).
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2. Refereed books, contributions to refereed books and technical reports

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- Manera M. (ed.) (2014), *Recent Approaches to Modelling Oil and Energy Commodity Prices*, Special issue of *Energy Economics*, Elsevier, Vol. 46, Supplement 1, S1-S80 (ISSN: 0140-9883).
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- Manera M. (ed.) (2013), *Financial Speculation in the International Oil Markets and the Determinants of the Price of Oil*, Special issue of *The Energy Journal*, International Association for Energy Economists, Vol. 34, N. 3 (ISSN: 0195-6574; DOI: 10.5547/01956574.34.3).
- Bei J., Manera M. (2009) (eds.), *China's Energy Management Policies and Measures and Their International Comparison*, Sino-Italian Cooperation Program for Environmental Protection, Institute of Industrial Economics of the Chinese Academy of Social Sciences (CASS) and FEEM, final report.
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- Calderini M., Manera M., Scellato G., Ronco M., Vezzulli A. (2006), *Forecasting Patent Filings in the Telecommunication Industry*, Politecnico di Torino and European Patent Office, Munich, Germany, final report.
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- Galeotti M., Lanza A., Manera M. (2002), "Price asymmetries in international gasoline markets", in A.E. Rizzoli and A.J. Jakeman (eds.), *Integrated Assessment and Decision Support. Proceedings of the First Biennial Meeting of the International Environmental Modelling and Software Society*, Università della Svizzera Italiana, Lugano, **2**, 472-477.
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3. Working papers

- Ahmadi M., Manera M., Sadeghzadeh M. (2018), "The investment-uncertainty relationship in the oil and gas industry", *FEEM Working Paper n.5.2018* (ISSN: 2037-1209).

- Valenti D., Manera M., Sbuelz A. (2018), “Interpreting the oil risk premium: do oil price shocks matter?”, *FEEM Working Paper n.3.2018* (ISSN: 2037-1209).
- Bastianin A., Lanza A., Manera M. (2016), “Economic impacts of El Niño Southern Oscillation: evidence from the Colombian coffee market”, Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.73.2016* (ISSN: 2037-1209).
- Manera M., Serletis A. (2016), “Introduction to Macroeconomic Dynamics special issue on ‘Dynamics of oil and commodity prices’”, University of Calgary, Canada, Department of Economics, *Working Paper n.30.2016*.
- Bashiri Behmiri N., Manera M., Nicolini M. (2016), “Understanding dynamic conditional correlations between commodities futures markets”, Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.17.2016* (ISSN: 2037-1209).
- Ahmadi M., Bashiri Behmiri N., Manera M. (2015), “How is volatility in commodity markets linked to oil price shocks?”, Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.101.2015* (ISSN: 2037-1209).
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