

Gianluca Pallante

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Born: June 27, 1989 - Battipaglia (SA), Italy
Citizenship: Italian

Current Position

2020-: Post-doc Research Fellow at the Institute of Economics, Scuola Superiore Sant'Anna (Pisa, Italy).

Past Positions

2016: Trainee at Euro Area Accounts Division, DG-Statistics, European Central Bank (Frankfurt, Germany)

Research Interests

Fiscal, Monetary and Macprudential Policy, Innovation studies.

Education

2021: PhD in Economics. International Doctoral Programme in Economics, Sant'Anna School of Advanced Studies, Pisa, Italy:

Thesis Title: Essays on macroeconomic policy;

Thesis Supervisor: Prof. Andrea Roventini.

PhD Committee: Prof. Pierre A. Mohnen, Dr. Isabelle L. Salle, Prof. Willi Semmler

2015: M. Sc. in Econometrics at University of Amsterdam, Amsterdam, the Netherlands:

Thesis: Extrapolative Expectations in a Behavioral Macroeconomic Model;

Thesis Supervisor: Dr. Isabelle L. Salle and Prof. C. H. Hommes.

2014: M.Sc. in Economics at University of Siena, Siena, Italy.

2011: B.Sc. in Economics at University of Siena, Siena, Italy.

Visiting Periods

2020: Visiting Scholar at The New School (NSSR), New York, USA. *Sponsor: Prof. Willi Semmler.*

2019: Visiting Ph.D. at OFCE-SciencesPo (Innovation and Competition department), SKEMA Business School, Sophia-Antipolis, France. *Sponsor: Prof. Mauro Napoletano.*

Publications

Moneta, A. & Pallante, G. (2020). Identification of Structural VAR Models via Independent Component Analysis: A Performance Evaluation Study. *Journal of Economic Dynamics and Control*, 104530

Working papers

Pallante, G., Russo, E. & Roventini, A. (2020). Does public R&D funding stimulate private R&D? Evidence from military R&D for US states. [LEM working paper 2020/32](#). Institute of Economics, Sant'Anna School of Advanced Studies. (*R&R Research Policy*)

Work in progress

Financial contagion and macroeconomic instability: an agent-based approach (with M. Guerini, M. Napoletano and A. Roventini).

Calibration and Validation of Agent-based Models: A General Protocol by Causal Search (with F. Lamperti, M. Martinoli and A. Moneta).

The effects of Public R&D Funding on local innovation clusters: Evidence from the US Department of Defense (with E. Russo, A. Roventini).

Teaching Experience

2021: Teaching Assistant for the course *Computational Economics* (M.Sc. Economics, 30 students c.a, in English), Scuola Superiore Sant'Anna, Pisa, Italy.

Course coordinator: Prof. Giorgio FAGIOLO

2020: Teaching Assistant for the course *Advanced Macroeconomics* (M.Sc. Economics, 30 students c.a, in English), Scuola Superiore Sant'Anna, Pisa, Italy.

Course coordinator: Prof. Davide FIASCHI

2017/2018: Teaching Assistant for the course *Economia Politica II* (Bachelor in Economics, 100 students c.a, in Italian), Università degli Studi di Pisa, Pisa, Italy.

Course coordinator: Prof. Pompeo DELLA POSTA

Refereeing Activity

Industrial and Corporate Change; Journal of Evolutionary Economics; Economics E-Journal - Kiel Institute for the World Economy; Rivista di storia economica

Seminars

May 2021 Agent-based models (ABM)4Policy - Bank of England

June 2020 The effects of mission oriented policies - Sant'Anna School of Advanced Studies

Conference Presentations

- Oct 2021: DRUID21 - Copenhagen Business School, Denmark.
- Sep 2021: XXXIII EAEPE Online Conference
- Sep 2021: WEHIA 2021 - 24.5th Annual Workshop on Economics with Heterogeneous Interacting Agents, Università Cattolica del Sacro Cuore, Milan.
- Feb 2020: EEA 2020 - XLVI Annual European Economic Association - Ramapo College of New Jersey, Boston, USA.
- Sept 2020 : XXXII EAEPE conference (virtual), Faculty of Economics and Business, University of the Basque Country, Bilbao, Spain.
- Sept 2019 : XXXI EAEPE conference, Warsaw School of Economics, Warsaw, Poland.
- June 2019: WEHIA 2019 - XXIV Annual Workshop on the Economic Science with Heterogeneous Interacting Agents - City University, London, UK.
- July 2018: CFE 2018 - XXII International Conference on Computational and Financial Econometrics - University of Pisa, Pisa, Italy.
- June 2018: WEHIA 2018 - XXIII Annual Workshop on the Economic Science with Heterogeneous Interacting Agents, International Christian University, Tokyo, Japan.

Summer Schools

- Sept 2018: San Miniato Summer School of Mathematics for Economic and Social Sciences Mathematical Methods for Time Series Analysis (Prof. Marco Lippi).
- Sept 2015: I Ancona-Milano Summer School on Agent-Based Economics Agent-Based Macroeconomic Modeling (Prof. Delli Gatti, Roventini, Raberto).

Language Skills

- ITALIAN: Mother Tongue
- ENGLISH: C2, Advanced Level
- SPANISH: C1, Fluent

IT skills

- General: MS Office, LATEX.
- Statistical software: R Studio (Advanced user), Stata (Good command), Gretl (Basic).
- Version control: GitHub, Sourcetree.
- Programming languages: R (Advanced user), C++ (Good command), Matlab (Good command).