# CV OF LUIGI GROSSI

## CONTACTS

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## EDUCATION

1987-1992 Degree in Economics with honors (110/110 cum laude), Department of Economics, University of Parma.

1994-1997 PhD in Statistics, Department of Statistics, University of Bologna.

## ACADEMIC POSITIONS

September 1997 - October 1999: Research Fellow, Department of Environmental Science, University of Parma.

November 1999 - September 2006: Assistant Professor, Department of Economics, University of Parma.

June 2011 - July 2013: Associate Fellow, Department of Economics, University of Warwick.

October 2006 - present: Associate Professor, Department of Economics, University of Verona.

## AWARDS

February 2014 - present: Full Professor Qualification in Economic and Business Statistics (Italian "Abilitazione Scientifica Nazionale").

May 2017: "Outstanding Contribution" as a reviewer for the Journal "Energy Economics".

November 2017: Individual grant acknowledged by the Italian Ministry of University and Education for "Fundamental Research". Selected among the best 25% associate professors according to research productivity in the last five years.

## EDITORIAL ACTIVITY & SCIENTIFIC SERVICE

### Guest Editor

2010-2012: Guest editor of the special Issue "Quantitative Analysis of Energy Markets" published in January 2013 for the Journal "Energy Economics".

### Reviewer

Computational Statistics and Data Analysis, Communications in Statistics - Theory and Methods, Economia Politica, Energies, Energy Economics, Energy Policy, Environmental Conservation, EURASIP Journal on Advances in Signal Processing, European Journal of Operational Research, European Transactions on Electrical Power, International Statistical Review, Metron, Quantitative Finance, Statistical Methods and Applications, Statistica, Sustainability, The Energy Journal, Wiley Statistics Series Book.

### Doctoral Committees for the Final Dissertation Discussion

External Member:

- University of Padua, Department of Statistics (2009). Candidate: Fany Nan
- Catholic University of Milan, Department of Economics (2010). Candidate: Fantu Guta Chemrie.
- Aarhus University, CREATES, Department of Economics (2016). Candidate: Oskar Knapik.

- University of Milan, Department of Economics (2017). Candidate: Concetta Massaro.
- University of Parma: Department of Economics (2017). Candidate: Fabio Della Marra.
- University of Padua: Department of Statistics (2018). Candidate: Elham Talebbeydokhti.

Internal Member

- University of Verona, Department of Economics (2014): member of the internal committee for the admission of Dr. Zazy Khan to the final PhD exam;
- University of Verona, Department of Economics (2016): member of the internal committee for the admission of Dr. Mbebi Alain Julio to the final PhD exam.
- University of Verona, Department of Economics (2017): member of the internal committee for the admission of Dr. Michela Spinelli to the final PhD exam.

### Project evaluator

Reviewer of research projects for the Italian Ministry of University and Research (MIUR).

Reviewer of local research projects presented at several Italian University.

### Scientific Committees

December 2004 - September 2006: member of the scientific committee of the PhD in Financial Markets, University of Bologna.

November 2006 - present: member of the scientific committee of the PhD in Economics and Finance, University of Verona.

February 2012: Member of the scientific committee of the Risk Workshop, University of Parma.

September 2012: member of the scientific committee of the Conference: New Robust Methods for the Analysis of Complex Data, University of Sannio.

January 2013 - June 2013: member of the International Scientific Committee of the Conference on the European Energy Market, Stockholm May 2013 (X edition).

October 2013 - June 2014: member of the International Scientific Committee of the Conference on the European Energy Market, Krakow (Poland) May 2014 (XI edition).

October 2014 - June 2015: member of the International Scientific Committee of the Conference on the European Energy Market, Lisbon (Portugal) May 2015 (XII edition).

January 2015 - present: member of the International Scientific Committee of the Mannheim Energy Conference, Mannheim (Germany), organized by ZEW (Centre for European Economic Reasearch) (IV edition, 2015; V Edition, 2016; VI Edition, 2017; VII Edition, 2018).

2016 - present: member of the scientific board of the Research Centre Ro.S.A - ROBUST STATISTICS ACADEMY.

January 2018 - present: member of the Program Committee of the conference “International Association of Energy Economics” 2018, Groningen (Netherlands), June 2018, (41th edition).

### Summer Schools

Principal instructor at the International Summer School on “Economic and Quantitative Analysis of Energy Markets” organized by SAFE, Canazei, 14-18 July 2014. Other instructors: Michael Waterson (University of Warwick), Fany Nan (University of Verona).

## ORGANIZATION OF SCIENTIFIC EVENTS

2005: member of the local organizing committee of the international conference CLAGAD2005, University of Parma.

2009: member of the local organizing committee of the international conference ICORS09, University of Parma.

2010: organizer and chair of the specialized session “Robust statistical methods for data analysis: methodological innovations and applications”, international conference GfKl-CLADAG 2010, University of Florence.

2010: organizer and chair of the international Workshop "Quantitative Analysis of Energy Markets", University of Verona.

2010: organizer and chair of the specialized session "Econometrics of Electricity Markets", international conference CFE 2010, Senate House, University of London, London.

2014: Invited to organize a "Solicited Session" on "Statistical Analysis of Energy Markets" during the Meeting of the Italian Statistical Society (SIS), Cagliari June 2014.

2015: Chairman of the session "Modeling, simulation and forecasting of energy and carbon markets" at the EEM15 conference, Lisbon 19-22 May 2015.

2018: Invited to organize an "Invited Session" on "Econometrics of Energy Markets", Conference "Mathematical and Statistical Methods for Actuarial Sciences and Finance" (MAF 2018), University Carlos III, Madrid, 4-6 April 2018.

## RESEARCH PROJECTS

1998-2005: Involved, as a MEMBER, in SEVEN bi-annual research projects financed by the Italian Ministry of University about outlier detection, robust estimation, time series analysis, longitudinal data analysis.

November 2000 - November 2001: SCIENTIFIC CONSULTANT, project "HelpDesk Time Series Analysis in Official Statistics", Institute for Systems, Informatics and Safety, Joint Research Center of the European Economic Community.

October 2006 - October 2008: MEMBER of the local unit of Parma, European Research Project CARERA, "The Impacts of CAP Reform on the Employment Levels in Rural Areas".

2010-2011: PRINCIPAL INVESTIGATOR of the research unit of Verona. Project financed by MIUR (PRIN 2008). Title of the local unit project: "Robust Method for the Analysis of Energy Markets".

2017: "EXTERNAL EXPERT" for the European Commission. Title of the project: "Energy market analyses with special focus on market abuses".

## MASTER STUDENTS, PH.D STUDENTS AND POST-DOCS SUPERVISION

Angelica Gianfreda (December 2008 - August 2011), temporary assistant professor (Italian "assegnista di ricerca"), title of the project: "Longitudinal models for the analysis of the Italian economy", University of Verona. Now, Assistant Professor at the University of Bozen.

Fany Nan (August 2012 - July 2015): temporary assistant professor (Italian "assegnista di ricerca"), "Robust Models for the Analysis of European Energy Markets", University of Verona. Now, Research Fellow at the Joint Research Center, European Commission, Ispra.

Matteo della Noce, Ph.D. Program in Political Economics, University of Piacenza; thesis: "A VAR-MGARCH model for the deregulated Italian electricity market", defended in 2011.

Emmanuel Senyo, Ph.D. Program in Economics and Finance, University of Verona; thesis: "Risk management for energy markets", defended in May 2013.

Shanty Noviantie, Ph.D. Program in Economics and Finance, University of Verona; thesis: "Internalization of Emission Credits, Social and Environmental risks of Lending Activities: An extension of Dealership Model under regulatory extended-partial liability", defended in May 2013.

Alexandre Aronne, Ph.D. Program in Economics and Finance, University of Verona; thesis: "Robust methods for the analysis of energy markets", defended in May 2014.

Supervisor of more than 80 master theses in the last 10 years within Master Courses in "Economics and Finance" and "Marketing and Management".

## VISITING POSITIONS

Summer 1999: Visiting Student at the Center for Ecological & Environmental Statistics, Department of Statistics, PennState University, Pennsylvania. Inviting Professor: G.P. Patil.

01 July 2007 - 31 December 2007: Visiting Fellows at the Department of Economics, University of Warwick, UK. Inviting Professor: Michael Waterson.

2008 - present: Occasional Visiting Fellow (one/two months a year), Department of Economics, University of Warwick, Coventry (UK).

March 2017: Visiting Fellow, CREATES, Department of Economics and Business Economics, University of Aarhus. Inviting Professor: Niels Haldrup.

## GRANTS

May-September 1997: scholarship, Department of Statistics of Bologna, developing a stochastic model for short-term forecasting of air-pollution in Bologna.

October 1997 - October 1999: scholarship, Department of Environmental Sciences, University of Parma and Italian Ministry for Environment, project "Map of the Italian Nature".

2010-2011: Principal investigator of the research unit of Verona. Project financed by MIUR (PRIN 2008). Title of the local unit project: Robust Method for the Analysis of Energy Markets.

2010: Grant from the University of Verona for a research visiting period of one month of Prof. Michael Waterson at the Department of Economics.

2010: Grant for teaching in English, PhD program in Economics and Finance, University of Verona. Title of the course: Statistics III.

2013: Energy GRP Research Award from the Department of Economics, University of Warwick, for spending a research period (July 2013) at the University of Warwick. Linked to the project "IMAGES" funded by EPSRC and lead by prof. Michael Waterson.

2014-2015: Grant from the Italian private Company IFS for the project "Portfolio Optimization on the Italian energy markets". The grant has been used to co-finance a post-doc scholarship.

## LOCAL ADMINISTRATIVE DUTIES

November 2003 - September 2006: Deputy director of the library at the faculty of Economics, University of Parma.

May 2004 - September 2006: Responsible for the information systems at the faculty of Economics, University of Parma.

January 2010-present: member of the local committee for teaching assessment, Department of Economics, University of Verona.

October 2013 - present: Member of the Organizing Committee of the Seminar Series, Department of Economics, University of Verona.

June 2013 - present: Member of the scientific committee of CIDE ("Centro Interdipartimentale di Documentazione Economica"), University of Verona.

June 2017: member of the committee for the selection of post-doc positions in Economics and Statistics, University of Verona.

July 2017: member of the committee for the admission to the PhD program in Economics and Management, University of Verona.

## AFFILIATIONS

Italian Statistical Society, Classification and Data Analysis Group (CLADAG), Time Series Analysis Group (ANSET) of the Italian Statistical Society, Computational and Financial Econometrics Group (CFEnetwork; `http://www.cfenetwork.org/members.php`): member of the specialized group in Computational Econometrics and Financial Econometrics.

## TEACHING EXPERIENCE

### UNDERGRADUATE LEVEL

1996-2001: Lecturer of "Statistics" (1997-98,1998-99) and of "Statistics for Business" (1996-97, 1999-2000, 2000-01), University of Parma, Department of Economics.

2001-2005: Lecturer of "Statistics for Finance" (basic level), University of Parma, Department of Economics.

2003-2006: Lecturer of "Economic Data Analysis", University of Parma, Department of Economics.

### MASTER LEVEL

2001-2004: Lecturer of "Statistics for Finance" (advanced level), University of Parma, Department of Economics.

2003-2007: Lecturer of "Data Analysis for Social Sciences", University of Parma, Department of Economics.

2005-2006: Lecturer of "Applied Statistics for Economics", University of Parma, Department of Economics.

2005-2009: Lecturer of "Statistics for Social Sciences", University of Parma, Department of Economics.

2009-2010: Lecturer of "Economic Statistics", University of Verona, Department of Economics.

2009-2010: Lecturer of "Spatial Statistics", University of Parma, Department of Economics.

2009-2012: Lecturer of "Business Statistics", University of Verona, Department of Economics.

2010-2017: Lecturer of "Statistics for Marketing", University of Verona, Department of Economics.

2017-2018: Lecturer of "Business Statistics", University of Verona, Department of Economics.

2006-present: Lecturer of "Statistics for Finance", University of Verona, Department of Economics.

### PhD LEVEL

2005-2006: Lecturer of "Statistical Inference", Catholic University of Milan (in Piacenza), Department of Economics.

2009-2012: Lecturer of "Statistics III" (Financial time series), University of Verona, Department of Economics.

2018: Lecturer of "Energy Economics", University of Verona, Department of Economics.

## INVITED SEMINARS

March 2004: University of Bologna, Department of Statistics.

March 2006: Catholic University of Milan (in Piacenza), Department of Economics.

February 2014: Bicocca University of Milan, Department DEMS.

May 2015: Catholic University of Milan (in Piacenza), Department of Economics.

March 2017: University of Aarhus, CREATES Centre.

April 2017: Wroclaw University of Technology, Department of Operations Research.

February 2018: University of Barcelona (CATEDRA DE SOSTENIBILITAT ENERGETICA)

## INVITED TALKS TO CONFERENCES

"Conference and Workshop on Computational Econometrics and Statistics", 2-5 April 2004, Neuchatel (Switzerland).

"XLIII Scientific Meeting of Italian Statistical Society (SIS)", 14-16 June 2006, Turin (Italy).

"Robust Data Analysis Meeting", 13-15 October 2008, Joint Research Centre of EU (Ispra, VA, Italy).

"Evaluation Methods and Policy", Brescia, 24-26 June 2009.

"Meeting of the Classification and Data Analysis Group (CLADAG 2009)", 9-11 September 2009, Catania (Italy).

"Computational and Financial Econometrics conference (CFE2010)", 10-12 December 2010, London (UK).

"SCO 2011 Complex Computational Models for Estimation and Forecasting ", 19-21 September 2011, Padua (Italy).

"XLVI Scientific Meeting of Italian Statistical Society (SIS)", 20-22 June 2012, Rome.

"Robust Clustering Meeting", 23-27 January 2012, Joint Research Centre of EU (Ispra, VA, Italy).

"Meeting of the Classification and Data Analysis Group (CLADAG 2013)", 18-20 September 2013, Modena (Italy).

"Robust Clustering and Trimming Methods for Anti-fraud analysis Workshop", 21-25 October 2013, Joint Research Centre of EU (Ispra, VA, Italy).

"Computational and Financial Econometrics conference (CFE2013)", 14-16 December 2013, London (UK).

"Computational and Financial Econometrics conference (CFE2014)", 6-8 December 2014, Pisa (Italy).

"22nd COMPSTAT conference", 23-26 August 2016, Oviedo (Spain).

"Mannheim Energy Conference 2017 on Sustainable Energy Markets", 11-12 May 2017, Mannheim (Germany).

"CLADAG 2017", 13-15 September 2017, Florence.

"Workshop on Detection Energy Market Abuse (DEMA)", 16 October 2017, Joint Research Centre of EU, Ispra (Italy).

"Energy Finance Christmas Workshop (EFC17)", 13-15 December 2017, Krakow (Poland).

## CONTRIBUTED TALKS TO CONFERENCES

"VIII International Symposium on Applied Stochastic Models and Data Analysis", 11-14 June 1997, Anacapri (Italy).

"CLADAG 1997", 3-4 July 1997, Pescara (Italy).

"XXXIX Scientific Meeting of Italian Statistical Society (SIS)", 14-17 April 1998, Sorrento (Italy).

"New Techniques & Technologies for Statistics", Eurostat 4-6 November 1998, Sorrento (Italy).

"Towards 2000 Census", 7-9 Giugno 1999, Udine (Italy).

"CLADAG99", 5-6 July 1999, Rome (Italy).

"52nd Meeting of the International Statistical Institute", 10-18 August 1999, Helsinki (Finland).

"10th International Symposium ASMDA (Applied Stochastic Models and Data Analysis)": 12-15 June 2001, Compiegne (France).

"XLI Scientific Meeting of Italian Statistical Society (SIS)", 5-7 June 2002, Milan (Italy).

15th COMPSTAT conference", 24-28 August 2002, Berlin (Germany).

"54th Meeting of the International Statistical Institute", 13-20 August 2003, Berlin (Germany).

“Meeting of the Classification and Data Analysis Group (CLADAG 2005)”, 6-8 June 2005, Parma (Italy).

“European Statistical Meeting 2005”, 24-28 July 2005, Oslo (Norway).

“3rd World Conference on Computational Statistics & Data Analysis”, 28-31 October 2005, Limassol (Ciprus).

“Applied Stochastic Models and Data Analysis Conference (ASMDA 2007)” 29 May - 1 June 2007, Chania (Crete).

“56th Meeting of the International Statistical Institute”, 22-29 August 2007, Lisbon (Portugal).

“International Conference on Robust Statistics (ICORS 2009)”, 15-20 June 2009, Parma (Italy).

“XLV Scientific Meeting of Italian Statistical Society (SIS)”, 16-18 June 2010, Padua (Italy).

“19th COMPSTAT conference”, 22-27 August 2010, Paris (France).

“Meeting of the Classification and Data Analysis Group (CLADAG 2010)”, 8-10 September 2010, Florence (Italy).

”Conference on European Energy Market (EEM12)”, 10-12 May 2012, Florence (Italy).

“Conference on European Energy Market (EEM13)”, 27-31 May 2013, Stockholm (Sweden).

“SCO 2013 Complex Computational Models for Estimation and Forecasting ”, 9-11 September 2013, Milan (Italy).

“Mannheim Energy Conference 2014 on Sustainable Energy Markets”, 5-6 May 2014, Mannheim (Germany).

“Conference on European Energy Market (EEM14)”, 28-30 May 2014, Krakow (Poland).

“Conference on European Energy Market (EEM15)”, 19-22 May 2015, Lisbon (Portugal).

“Energy Finance Italia II”, 5-6 December 2016, Padua (Italy).

## PUBLICATIONS

### Papers in refereed journals

Giulietti M., Grossi L., Trujillo Baute E., Waterson M. (2018), Economic convenience of electricity storage combined with electricity generation from wind farms, *The Energy Journal*, forthcoming.

Grossi L., Heim S., Hüschelrath K., Waterson M. (2018), Electricity market integration and the impact of unilateral policy reforms, *Oxford Economic Papers*, forthcoming, https://doi.org/10.1093/oep/gpy005.

Grossi L., Mussini M. (2018), A spatial shift-share decomposition of electricity consumption changes across Italian regions, *Energy Policy*, Vol. 113, Pages 278-293. doi: doi.org/10.1016/j.enpol.2017.10.043

Grossi L., Heim S. and Waterson M. (2017), The Impact of the German Response to the Fukushima Earthquake, *Energy Economics*, vol. 66, p. 450-465. doi: 10.1016/j.eneco.2017.07.010

Crosato L. and Grossi L. (2017), Correcting outliers in GARCH models: a weighted forward approach, *Statistical Papers*. doi:10.1007/s00362-017-0903-y.

Grossi L., Mussini M. (2017), Inequality in energy intensity in the EU-28. Evidences from a new decomposition method, *The Energy Journal*, Vol. 38 (4). //dx.doi.org/10.5547/01956574.38.4.lgro.

Mussini M., Grossi L. (2015), Decomposing changes in CO2 emission inequality over time: the roles of re-ranking and changes in per capita CO2 emission disparities, *Energy Economics*, Vol. 49, pp. 274-281. http://dx.doi.org/10.1016/j.eneco.2015.02.012.

Fianu Senyo E., Grossi L. (2015), Estimation of risk measures on electricity markets with fat tailed distributions, *Journal of Energy Markets*, Vol.8(3), pp. 29-54.

Ganugi P., Grossi L., Ianulardo G. (2015), Scale Economies and Heterogeneity in Business Money Demand: the Italian Experience, *Bulletin of Economic Research*, vol. 67, p. 146-165. doi: 10.1111/j.1467-8586.2012.00470.x

Gianfreda A., Grossi L. (2013), Editorial of the Special Issue on "Quantitative Analysis of Energy Markets", *Energy Economics*, Vol. 35, pp. 1-4. doi:10.1016/j.eneco.2012.06.026.

Gianfreda A., Grossi L. (2012), Forecasting Italian Electricity Zonal Prices with Exogenous Variables, *Energy Economics*, Vol. 34 (6), pp. 2228-2239. http://dx.doi.org/10.1016/j.eneco.2012.06.024

Giulietti M., Grossi L., Waterson M. (2012), A Rough Analysis: Valuing Gas Storage, *The Energy Journal*, vol. 33 (4), pp. 119-141, http://dx.doi.org/10.5547/01956574.33.4.6.

Grossi L., Laurini F. (2011), Robust estimation of efficient mean-variance frontiers, *Advances in Data Analysis and Classification*, vol. 5 (1), pp. 3-22.

Giulietti M., Grossi L., Waterson M. (2010), Price transmission in the UK electricity market: was NETA beneficial?, *Energy Economics*, vol. 32, pp. 1165-1174.

Grossi L., Laurini F. (2009), A robust forward weighted Lagrange multiplier test for conditional heteroscedasticity, *Computational Statistics and Data Analysis*, vol. 53 (6), pp. 2251-2263.

Grossi L., P. Ganugi, G. Gozzi (2005), Testing Gibrat's law in italian macro-regions: analysis on a panel of mechanical companies, *Statistical Methods and Applications*, vol. 14, n. 1, pp.101-126.

Grossi L., G.P. Patil, C. Taillie (2004), Statistical selection of perimeter-area models for patch mosaics in multiscale landscape analysis, *Environmental and Ecological Statistics*, vol. 11, pp. 165-181.

Grossi L. (2004), Analyzing Financial Time Series through Robust Estimators, *Studies in Nonlinear Dynamics and Econometrics*, Vol. 8: No. 2, Article 3, http://www.bepress.com/snde/vol8/iss2/art3.

Grossi L., F. Laurini (2004), Analysis of economic time series: effects of extremal observations on testing heteroscedastic components, *Applied Stochastic Models in Business and Industry*, vol. 20, n.2, pp. 115-130.

Grossi L., P. Ganugi, L. Crosato (2003), Firm size distributions and stochastic growth models: a comparison between ICT and Mechanical Italian Companies, *Statistical Methods and Applications*, vol. 12, n. 3, pp.391-414.

Grossi L., G. Zurlini, O. Rossi (2002), Spatial accumulation and extinction rates of Mediterranean flora as related to species confinement to habitats, *Conservation Biology*, vol. 16, n. 4, pp. 948-963.

Grossi L., G. Zurlini, O. Rossi (2001), Statistical detection of multiscale landscape patterns, *Environmental and Ecological Statistics*, vol. 8, no. 3, pp. 253-267.

Grossi L., G. Gozzi (2000), Influential observations in financial distress prediction models, *Statistica Applicata*, 4, pp. 497-517.

Grossi L. (1999), Influential observations in bivariate VARMA models, *Statistica*, vol. 2., pp. 279-291.

Grossi L, Morlini I. (1999), Variabilitá del benessere economico nelle province dell'Italia settentrionale, *Rivista di Statistica Applicata*, 11, pp.93-121.

Grossi L., Cocchi D., Tani J., Trivisano C. (1996), Metodi statistici per la sorveglianza della qualitá dell'aria urbana: il caso di Bologna, *Annali di Statistica*, 10, pp.201-215.

### Articles in non-refereed Journals

Giulietti M., Grossi L., Waterson M. (2008), Neta - have customers benefitted?, *Power UK*, vol. 178, pp. 27-31.

Giulietti M., Grossi L., Waterson M. (2008), The missing link?, *Power UK*, vol. 167, pp. 60-66.

### Papers in Refereed Monographs

Grossi L., F. Nan (2015), Robust estimation of regime switching models, in *Advances in Statistical Models for Data Analysis*, (Morlini I., Minerva T., Palumbo F., Eds.), ISBN: 978-3-319-17376-4, doi 10.1007/978-3-319-17377-1, Springer International Publishing, Switzerland, pp. 125–135.

Gianfreda A., Grossi L.(2013), Fractional Integration Models for Italian Electricity Zonal Prices, in *Advances in Theoretical and Applied Statistics*, (Eds., Torelli N., Pesarin F., Bar-Hen A.), ISBN 978-3-642-35587-5, doi 10.1007/978-3-642-35588-2-39, Springer-Verlag, Berlin, pp. 429-440.

Grossi L., Laurini F. (2011), Robust portfolio asset allocation, in *New Perspectives in Statistical Modeling and Data Analysis*, (Eds. Ingrassia S., Rocci R., Vichi M.), Berlin, Springer-Verlag, pp. 301-309.

Grossi L., Gozzi G. (2007), Firm turnover and labor productivity growth in the Italian mechanical sector, In *Recent advances in stochastic modeling and data analysis*, (Ed. Skiadas C. H.), World Scientific, pp. 382-389, doi: 10.1142/9789812709691_0046.

Grossi L., G. Gozzi (2006), Firm turnover and duration of new firms in italian mechanical sector: evidence in the period 1997-2002, in *Mutamenti nella geografia dell'economia italiana* (Ed. C. Filippucci), pp. 331-352, Milano, FrancoAngeli.

Grossi L., T. Bellini (2006), Credit risk management through robust generalized linear models, in *Data Analysis, Classification and the Forward Search* (Eds. S. Zani, A. Cerioli, M. Riani, M. Vichi), Springer-Verlag, Berlin, pp. 377-386.

### Papers in refereed conference proceedings

Grossi L., Nan F. (2015), Robust smooth transition threshold autoregressive models for electricity prices, online proceedings of papers selected for presentation at the *12th International Conference on the European Energy Market*, Lisbon (Portugal), 19-22 May 2015, IEEE Catalog Number: CFP-1552D-USB, ISBN: 978-1-4673-6691-5, doi: 10.1109/EEM.2015.7216666

Grossi L., Nan F. (2014), Robust Self Exciting Threshold AutoRegressive models for electricity prices, online proceedings of papers selected for presentation at the *11th International Conference on the European Energy Market*, Krakow (Poland), 28-30 May 2014, IEEE Catalog Number: CFP1452D-USB, ISBN: 978-1-4799-6094-1, doi: 10.1109/EEM.2014.6861246

Grossi L., Waterson M. (2013), German Energy Market Fallout from the Japanese Earthquake, online proceedings of papers selected for presentation at the *10th International Conference on the European Energy Market*, 27-31 May 2013, Stockholm, ISBN: 978-1-4799-2008-2, Online ISSN: 2165-4093, doi: 10.1109/EEM.2013.6607385.

Grossi L., F. Nan (2013), Robust estimation of regime switching models, *9th Meeting of the Classification and Data Analysis Group*, 18-20 September 2013, Book of Short Papers, (Minerva T., Morlini I., Palumbo F:, Eds.), ISBN: 9788867871179, pp. 255-258.

Gianfreda A., Grossi L., Carlotto A. (2012), The European Hubs for Natural Gas: an integration towards a single area? *European Energy Markets EEM12 Conference Proceedings*, IEEE Xplore.DOI: 10.1109/EEM.2012.6254707.

Grossi L., Gozzi G. (2010), Panel Data Models for Productivity Analysis, *COMPSTAT 2010, Proceedings of selected papers*, pp. 1095-1102, e-book, ISBN: 978-1-60558-495-9.

Grossi L., Laurini F. (2010), Performance Assessment of Optimal Allocation for Large Portfolios, *COMPSTAT 2010, Proceedings of selected papers*, pp. 1255-1262, e-book, ISBN: 978-1-60558-495-9, (2010).

Gianfreda A., Grossi L., Olivieri D. (2010), Volatility Structures of the Italian Electricity Market: An Analysis of Leverage and Volume Effects, *European Energy Markets EEM10*, available on IEEE Xplore, doi:10.1109/EEM.2010.5558670.

Grossi L., Gianfreda A. (2010), Fractional Integration Models for Italian electricity zonal prices, *Proceedings of the 45th Scientific Meeting of the Italian Statistical Society.*

Grossi L., Laurini F., Gozzi G. (2009), Robust Lagrange multiplier test with forward search simulation envelopes, *Proceedings of 6th St. Petersburg Workshop on Simulation*, Vol. II, pp. 1124-1129.

Gianfreda A., Grossi L. (2009), Zonal Price Analysis of the Italian Wholesale Electricity Market, *Proceedings of the 6th International Conference on the European Energy Market*, Leuven, published on IEEExplore, ISBN: 978-1-4244-4455-7.

Arfini F. , M. Donati, L. Grossi, Q. Paris (2008), Revenue and cost functions in PMP: a methodological integration for a territorial analysis of CAP, *Volume of Selected Papers of the 107th EAAE Seminar in Modelling Agricultural and Rural Development Policies*, Siviglia, pp. 305-321, ISBN: 978-92-79-08068-5.

Grossi L., G. Gozzi, Gagliardi C., Pascale G. (2007), Firm turnover and productivity growth in Italian manufacturing, Contributed papers of the *56th section of the International Statistical Institute*, CD Version.

Grossi L., Laurini F. (2006), Robust detection of nonlinearity in financial time series, *Book of Plenary and Invited Sessions, Meeting of the Italian Statistical Society*, Cleup Editrice, Padova, pp. 119-130.

Grossi L., Riani M. (2002), Robust time series analysis through the forward search, *Proceedings of Full Paper, COMPSTAT 2002*, Physica-Verlag, Berlino, pp. 521-526.

Grossi L., Gozzi G. (2001), Multiple outlier detection in distress analysis, *Proceedings of ASMDA Meeting*, Compiegne, France, pp. 498-503.

**Recent working papers**

Grossi L. and Fany N. (2017), Forecasting electricity prices through robust nonlinear models, WP 6/2017, Working Paper Series Department of Economics, University of Verona.
http://dse.univr.it/home/index.php?option=com_wrapper&Itemid=103

Flatley L., Giulietti M., Grossi L., Trujillo-Baute E. and Waterson M. (2016). Analyzing the potential economic value of energy storage.
http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2744679

Grossi L., Heim S., Huschelrath K. and Waterson M., (2015), Electricity Market Integration and the Impact of Unilateral Policy Reforms, ZEW Discussion Paper No. 15-072, Mannheim. http://ftp.zew.de/pub/zew-docs/dp/dp15072.pdf.

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