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## CURRICULUM VITAE

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### EDUCATION

2000	<b>Ph.D.</b> , Applied Statistics, University of Florence, Italy Advisor: Fabrizia Mealli
1994	<b>M.Sc.</b> , Economics, University of Florence, Italy. Advisor: Giampiero M. Gallo Grade: 110/110 cum Laude and Honours.

### RESEARCH INTERESTS

Causal inference; policy evaluation; microeconometrics.

### CURRENT POSITION

2021-present	Senior Researcher Department of Economics, University of Verona, Verona, Italy.
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### PROFESSIONAL EXPERIENCE

2019-2021	Statistician Statistical Data Collection and Processing Directorate, Bank of Italy, Rome, Italy.
2016-2019	Researcher (on leave from the Bank of Italy) LISER Luxembourg Institute of Socio-Economic Research Esch-sur-Alzette/Belval, Luxembourg.
2014	Research Fellow SAMSI, Statistical and Applied Mathematical Sciences Institute Research Triangle Park, North Carolina, USA.
2008-2015	Statistician Statistical Analysis Directorate, Bank of Italy, Rome, Italy.

2005-2008	Statistician Payment Systems Directorate, Bank of Italy, Rome, Italy.
2000-2004	Research Associate ( <i>Assegno di ricerca</i> ) Dept of Statistics and Applied Mathematics, University of Pisa, Italy.
2000	Research Associate Dept of Economics, European University Institute, Florence, Italy.
1995-1996	Clerkship at the fiscal and commercial agency “A. Ciampalini”, Prato, Italy duties: realization of firm budget plans, and industrial companies balance sheets.

## MAIN DUTIES AS STATISTICIAN AT THE BANK OF ITALY

Production and analysis of the MIR - MFI Interest Rate Statistics; production and analysis of the Italian financial accounts; contributor to the Bank of Italy Economic Bulletin; contributor to the Bank of Italy Annual Report; oversight activity on retail and gross Italian payment systems; econometric analysis of the impact of transaction technology on the macroeconomic variables; contributor to the Bank for International Settlements surveys on foreign exchange settlements risk.

## PUBLICATIONS

### Peer-reviewed articles in journals

#### *published*

1. Bia, M, Flores-Lagunes, A, and **Mercatanti, A**. Evaluation of language training programs in Luxembourg using Principal Stratification. *Observational Studies*. Forthcoming.
2. Guha, S, Reiter, J, and **Mercatanti, A**. Bayesian causal inference with bipartite record linkage. *Bayesian Analysis*. Forthcoming.
3. Bia, M, Mattei, A, and **Mercatanti, A**. (2021) Assessing Causal Effects in a longitudinal observational study with “truncated” outcomes due to unemployment and nonignorable missing data. *Journal of Business and Economic Statistics*. DOI: 10.1080/07350015.2020.1862672.
4. Li, F, **Mercatanti, A**, Mäkinen, T, and Silvestrini, A. (2021) A Regression discontinuity design for ordinal running variables: evaluating central bank purchases of corporate bonds. *The Annals of Applied Statistics*, 15, pp 304-322. DOI: 10.1214/20-AOAS1396.
5. Fallucchi, F, **Mercatanti, A**, and Niederreiter, J. (2021) Identifying types in contest experiments. *International Journal of Game Theory*, 50, pp 39-61. DOI: 10.1007/s00182-020-00738-w.
6. **Mercatanti, A**, Mäkinen, T, and Silvestrini, A. (2019) The role of financial factors for European corporate investment. *Journal of International Money and Finance*, 96, pp 246-258. DOI: 10.1016/j.jimonfin.2019.05.006.

7. **Mercatanti, A.**, and Li, F. (2017) Do debit cards decrease cash demand?: Causal inference and sensitivity analysis using Principal Stratification. *Journal of the Royal Statistical Society: Series C (Applied Statistics)*, 66, pp 759-776. DOI: 10.1111/rssc.12193 (selected by the Royal Statistical Society, RSS, editors to present at the 2018 RSS Conference).
8. **Mercatanti, A.**, Li, F. and Mealli, F. (2015) Improving inference of Gaussian mixtures using auxiliary variables. *Statistical Analysis and Data Mining*, 8, pp 34-48. DOI: 10.1002/sam.11256.
9. **Mercatanti, A.**, and Li, F. (2014) Do debit cards increase household spending? Evidence from a semiparametric causal analysis of a survey. *The Annals of Applied Statistics*, 8, pp 2485-2508. DOI: 10.1214/14-AOAS784.
10. **Mercatanti, A.** (2013) A likelihood-based analysis for relaxing the exclusion restriction in randomized experiments with noncompliance. *Australian and New Zealand Journal of Statistics*, 55, pp 129-153.
11. **Mercatanti, A.** (2004) Analyzing a randomized experiment with imperfect compliance and ignorable conditions for missing data: theoretical and computational issues. *Computational Statistics and Data Analysis*, 46, pp 493-509.
12. **Mercatanti, A.** (2002) Effetto dell'uso di carte Bancomat e carte di Credito sulla liquidità familiare: una valutazione empirica (Effects of the use of debit and credit cards on Italian families liquidity: an empirical evaluation). *Italian Journal of Applied Statistics*, 14, pp 293-313.

*to review and resubmit*

13. Mäkinen, T, **Mercatanti, A.**, and Silvestrini, A, Li, F.,. Causal analysis of central bank holdings of corporate bonds under interference. *Economic Modelling* Currently in *Bank for International Settlements (BIS) Working Papers*, n. 894.

**Peer-reviewed chapters in books**

14. **Mercatanti, A.** (2015) Bayesian inference for causal effects with noncompliance and non-ignorable missing data. *Advances in complex data modeling and computational methods in statistics*, Paganoni, A M, Secchi, P, Ed.s, Springer, pp 161-172. DOI: 10.1007/978-3-319-11149-0–11.
15. Bartiloro, L, Coletta, M, De Bonis, R, and **Mercatanti, A.** (2012) Household wealth in a cross-country perspective. *The financial systems of industrialized countries. Evidence from the financial accounts*, De Bonis, R, Pozzolo, A, Ed.s, Springer, Chapter 4, pp 91-125.
16. **Mercatanti, A.** (2003) La gestione dei dati mancanti nei modelli di inferenza causale: il caso degli esperimenti naturali (Missing data and causal inference in natural experiments). *Strategie metodologiche per lo studio della transizione Università lavoro*, E. Aureli Cutillo editor, CLEUP, pp 271-278.

17. **Mercatanti, A.** (2005) Rilevanza delle analisi di misture di distribuzioni nelle valutazioni di efficacia con metodi di inferenza causale (The importance of mixture models in causal inference methods). *Modelli statistici per l'analisi della transizione Universit  lavoro*, C.Crocetta editor, CLEUP, pp 279-291.

### **Proceedings**

18. Ghilardi, G, and **Mercatanti, A.** (2003) An application of a discrete-time duration model to a dataset on students from the University of Pisa. *Bullettin of the International Statistical Institute*, Vol. LX, Book 1.

### **Technical Reports**

19. **Mercatanti, A.** (2002) Un'analisi descrittiva dei laureati dell'Universit  di Pisa (A descriptive analysis of the students at the University of Pisa). Report n. 221, Dept of Statistics and Applied Mathematics, University of Pisa.

### **Works in progress**

20. Cosma, A, **Mercatanti, A.** Interactive fixed effects model for causal inference: an empirical likelihood approach.
21. **Mercatanti, A.**, M kinen, T, and Silvestrini, A. Spillover effects of central bank asset purchases.
22. Poulos, J, Albanese, A, **Mercatanti, A.**, and Li, F. Retrospective causal inference via matrix completion, with an evaluation of the effect of European integration on cross-border employment. Currently in IZA, *Institute of Labor Economics, Discussion papers series*, n. 14472.

## **EDITORIAL ACTIVITIES**

### *Peer Review Activities*

ACM Computing Surveys, Biometrical journal, Biostatistics, Controlled clinical trials, Contemporary clinical trials, Economics of innovation and new technology, Empirical economics, Encyclopedia of quality of life research (Springer), Journal of applied econometrics, Journal of applied statistics, Journal of behavioral and experimental economics, Journal of statistical software, Journal of the American Statistical Association, PhD thesis in Statistics (jointly offered by Univ. of Florence, Univ. of Perugia and INdAM, Italy), PLOS ONE, Statistical methods and applications, Statistical science, Statistics in medicine, Temi di discussione (Bank of Italy), The Annals of Applied Statistics.

## **PRESENTATIONS**

### **Invited Seminars and Invited Conference Presentations**

2021: seminar at LISER; 2021: seminar at the University of Verona, Dep.t of Economic Sciences; 2020: 14th Intern. Workshop on Computational and Financial Econometrics, virtual conference; 2019: 11th Surveillance Workshop, European Central Bank, Frankfurt, Germany; 2018: Royal Statistical Society 2018 International Conference, Cardiff, UK; 2017: 31st European Meeting of Statisticians, Helsinki, Finland; 2016: 28th International Biometric Conference, Victoria, Canada; 2015: LISER, Luxembourg Institute of Socio-Economic Research, Esch-sur-Alzette, Luxembourg; 2014: Computational Methods in Social Sciences Transition Workshop, Durham, North Carolina, USA; 2013: S.Co. 2013, Complex data modelling and computationally intensive statistical methods for estimation and prediction, Milan, Italy; 2011: seminar at the Bocconi University, Dept of Decision Sciences, Milan, Italy; 2010: seminar at the University of Florence, Dept of Statistics, Florence, Italy; 2009: 7th Scientific Meeting of the CLAssification and Data Analysis Group (CLADAG) of the Italian Statistical Society, Catania, Italy; 2009: 3rd Intern. Workshop on Computational and Financial Econometrics, Limassol, Cyprus; 2008: 2nd Intern. Workshop on Computational and Financial Econometrics, Neuchatel, Switzerland; 2006: seminar at the University of Canterbury, Dept of Mathematics and Statistics, Christchurch, New Zealand.

### **Contributed Conference Presentations and Posters**

2021: EWMES2021 (Europ. Winter Meetings of the Econometric Soc.), virtual conference; 2017: 2017 Atlantic causal inference conference, Chapel Hill, North Carolina, US; 2015: Workshop on social and labour market policy evaluation with administrative data, Esch sur Alzette, Luxembourg; 2014: 2014 Atlantic causal inference conference, Providence, Rhode Island, USA; 2010: 25th Intern. workshop on statistical modelling, Glasgow, UK; 2010: 45th Scientific meeting of the Italian Statistical Society, Padova, Italy; 2007: 22st Intern. workshop on statistical modelling, Barcelona, Spain; 2006: 21st Intern. workshop on statistical modelling, Galway, Ireland; 2004: COMPSTAT '04, Praha; 2003: 54th Intern. Statist. Inst. Session, Berlin; 2003: 18th Intern. workshop on statistical modelling, Leuven, Belgium; 2002: 21th International biometric conference, Freiburg, Germany; 2002: 17th Intern. workshop on statistical modelling, Chania, Greece; 2000: 35th Scientific meeting of the Italian Statistical Society, Florence, Italy.

## **PARTICIPATION IN FUNDED PROJECTS**

1. (2017-18) The Effect of Schengen, the Euro and Local Labour Markets: A Causal Analysis on Cross-Border Workers in Europe. P.I.: Andrea Albanese. Three-years project funded by the Luxembourg National Research Fund.
2. (2016-19) Active labour market policy evaluation in Luxembourg. P.I.: Michela Bia. Three-years project co-funded by the European Social Fund, the Ministry of Labour, Employment and the Social and Solidarity Economy of Luxembourg and LISER.
3. (2012-15) Bayesian inference for causal effects in experimental and observational studies. P.I.: Fabrizia Mealli. Three-years project funded by the Italian Ministry of University and Research.

4. (2008-11) Analysis of latent structures: advances in statistical methods and models. P.I.: P. Monari. Three-years project funded by the Italian Ministry of University and Research.
5. (2003-05) The University to labor transition and the improvement of professional skills of graduates: multi-dimensional models and methods. P.I.: L. Fabbri. Three-years project funded by the Italian Ministry of University and Research.

## TEACHING

2021-22	Business Statistics course for the Master's degree in Corporate Governance and Business Administration, University of Verona.
2021-22	New technologies and data management course for the Master's degree in Law for Technologies and Sustainable Innovation, University of Verona.
2015	Principal stratification in causal inference training session, LISER, Luxembourg.
2004-05	Categorical data analysis course for the Master's degree in Economics, University of Pisa.
2004-05	Panel data analysis course for the Master's degree in Economics, University of Pisa.
2002	Statistics postgraduate course for the training program Datamining jointly offered by the University of Pisa, Regione Toscana, and the European Union.
2001-02	Statistics course for the Bachelor's degree in Business Economics and Administration University of Pisa.
2000-01	Mathematics, statistics and econometrics course for the Ph.D. program in Economics European University Institute, Florence, Italy.

## VISITING

2014-2015	Visiting Scholar (six weeks) LISER, Luxembourg Institute of Socio-Economic Research.
2013-2014	Visiting Scholar (six months) Dept of Statistical Science, Duke University, December to May.
1999	Visiting Ph.D. Student (four months) Dept of Economics, University of California at Los Angeles, April to July, and November.

## **MEMBERSHIPS**

2002-present	Italian Statistical Society
2019-present	Global Labor Organization (GLO) Fellow

## **MILITARY SERVICE**

1989	Italian Air Force, Airport of Pisa.
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