Curriculum Vitae

Name: Gianna Boero
Position: Professor
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Education

Ph.D., Universities of Cagliari and Naples (1987).
Master in Economics, University of Warwick (1984).
B.Sc.(Econ), University of Cagliari (1980).

Positions held

2016- Professor, Department of Economics, University of Warwick
2006-2016 Associate Professor, Department of Economics, University of Warwick
1999-2006 Associate Professor (Econometrics), University of Cagliari
1997-2006 Lecturer, Department of Economics, University of Warwick (part-time)
1993-1997 Lecturer in Econometrics, Department of Economics, University of Cagliari
1991-93 Lecturer, Department of Economics, University of Nottingham
1989-91 Lecturer, Department of Economics, University of Birmingham
1988-89 Lecturer in Econometrics, Department of Economics, University of Cagliari
1987-88 Post-doctoral visiting researcher, University of Warwick

Membership of learned or professional societies

Member of the Royal Economic Society
Member of the Italian Econometric Society
Member of the Warwick International Higher Education Academy
Member of the Higher Education Academy

Research

Published and forthcoming papers

G. Boero, B. Karanja, R. A. Naylor and T. Thiele, 2024. Awarding gaps in higher education by ethnicity, schooling and family background: a UK university case study. *Education Economics, May 2024,* https://doi.org/10.1080/09645292.2024.2357652

G. Boero, T. Nathwani, R. A. Naylor and J. Smith, 2024. The College Wage Premium in the UK: Decline and Fall? *Oxford Economic Papers,* April 2024, https://doi.org/10.1093/oep/gpae014

G. Boero, Z. Mandalinci and M. Taylor, 2019. Modelling portfolio capital flows in a global framework: Multilateral implications of capital controls, *Journal of International Money and Finance,* Vol. 90, Issue 1, pp.142-160.

G. Boero and F. Lampis, 2017. The Forecasting Performance of SETAR Models: An Empirical Application *Bulletin of Economic Research*, Vol. 69, Issue 3, pp. 216-228.

G. Boero, J. Smith and K. F. Wallis, 2015. The measurement and characteristics of professional forecasters' uncertainty. *Journal of Applied Econometrics*, 30, 1029-1046.

G. Boero, K. Mavromatis and M.P. Taylor, 2015. Real Exchange Rates and Transition Economies. In submission to the *Journal of International Money and Finance,* Volume 56, issue C, pp 23-35.

G. Boero, J. Smith and K. F. Wallis, 2011. Scoring rules and survey density forecasts *International Journal of Forecasting*, 27, 379-393.

G. Boero, P. Silvapulle and A. Tursunalieva, 2011. Modelling the Bivariate Dependence Structure of Exchange Rates Before and After the Introduction of the Euro: a Semi-Parametric Approach. *International Journal of Finance and Economics*, 16, 4, 357–374.

G. Boero, J. Smith and K. F. Wallis, 2008, Uncertainty and disagreement in economic prediction: the Bank of England Survey of External Forecasters, *Economic Journal,* 118 (July), pp. 1107-1127.

G. Boero, J. Smith and K. F. Wallis, 2008. Evaluating a three-dimensional panel of point forecasts: the Bank of England Survey of External Forecasters *International Journal of Forecasting,* No. 24, pp. 254-367.

G. Boero, J. Smith and K. F. Wallis, 2008. Here is the news: forecast revisions in the Bank of England Survey of External Forecasters, *National Institute Economic Review,* No.203, pp. 68-77.

G. Boero and E. Marrocu, 2005. 'Evaluating non-linear models on point and interval forecasts: an application with exchange rate returns', *BNL Quarterly Review*.

G. Boero, J. Smith and K. F. Wallis, 2004. 'Decomposition of Pearson's Chi-Squared Tests', *Journal of Econometrics*, 123, 189-193.

G. Boero, J. Smith and K. F. Wallis, 2004. 'Sensitivity of the chi-squared goodness-of-fit test to the partitioning of data', *Econometric Reviews*, 23 (2004), 341-370..

G. Boero and E. Marrocu, 2004. 'The Performance of SETAR Models: a Regime Conditional Evaluation of Point, Interval and Density Forecasts', *International Journal of Forecasting*, Special Issue on Forecasting Economic and Financial Time Series Using Non-linear Models, Vol. 20, No. 2, pp. 305-320.

G. Boero and C. Torricelli, 2002. 'The information in the term structure of German interest rates', *The European Journal of Finance*, Vol. 8, no. 1, pp. 21-45.

G. Boero and E. Marrocu, 2002. 'The Performance of Non-linear Exchange Rate Models: a Forecasting Comparison', *Journal of Forecasting*, Vol. 21, pp. 513-542.

G. Boero, A. McKnight, R. A. Naylor and J. Smith, 2001. 'Graduates and the graduate labour market: evidence from the UK and Italy', *Lavoro e Relazioni Industriali*: *Rivista di Economia Applicata*, Vol.2, pp.131-172.

G. Boero and E. Marrocu, 2000. 'Modelli nonlineari per i tassi di cambio: un confronto previsivo con dati a diversa frequenza', *Moneta e Credito*, Vol. 53, pp. 385-415.

G. Boero and E. Cavalli, 1997 'Exchange Rate Forecasting: Neural Networks versus Linear Econometric Models', *Neural Network World*, Vol.1, pp. 29-42.

G. Boero and C. Torricelli, 1996. 'A comparative evaluation of alternative models of the term structure of interest rates', *European Journal of Operational Research,* Vol. 93, no. 1, pp. 205-223.

R. Clarke, G. Boero and A.Winters, 1996. 'Controlling Greenhouse Gases: a Survey of Global Macroeconomic Studies', *Bulletin of Economic Research,* Vol. 48, No. 4, pp. 269-308.

G. Boero, 1995. 'Global warming: some economic aspects', *Scottish Journal of Political Economy*, Vol. 42, No. 1, pp. 99-112.

G. Boero, 1990. 'Comparing ex-ante forecasts from a SEM and a VAR model: an application to the Italian economy', *Journal of Forecasting*, vol. 9, pp.13-24.

Books and other publications

G. Boero and S. Staffolani (Eds.), 2006. Academic performance and dropout rates: an evaluation of the effects of the Italian University Reform. University Press, CUEC. (Financed by the Italian Ministry of Education, University and Research).

G. Boero and A. Silberston (Eds.), 1995. *Environmental Economics*, Macmillan Press Ltd.

G. Boero, R. Clarke and A.Winters, 1991. *The Macroeconomic Consequences of Controlling Greenhouse Gases- A Survey*, HMSO, London.

Chapters and contributions in books

G. Boero, J. Smith and K. F. Wallis, 2010. Modelling UK inflation uncertainty, 1958-2006. In *Volatility and Time Series Econometrics: Essays in Honour of Robert F. Engle* (M. Watson, T. Bollerslev and J. Russell, eds). Ch. 4, pp. 62-78. Oxford: Oxford University Press.

G. Boero, A. McKnight, R. A. Naylor and J. Smith, 2004. 'Graduates and the graduate labour market: evidence from the UK and Italy' in D. Checchi and C. Lucifora (eds.) *Education, Training and Labour Market Outcomes in Europe*, Palgrave Macmillan.

G. Boero and G. Tullio, 1996. 'Currency substitution and the stability of the German demand for money function before and after the fall of the Berlin wall', Ch. 6 in P. Mizen and E. Pentecost (Eds.) *The Macroeconomics of International Currencies: Theory, Policy and Evidence*, Edward Elgar Aldershot.

G. Boero and A. Silberston, 1995. Chapter 1, Introduction, in Boero G. and A. Silberston (Eds.) *Environmental Economics*, Macmillan Press Ltd.

G. Boero, 1995. Comment on 'Environmental policy and Strategic International Trade: Some Simulation Results', by A. Ulph, in G. Boero and A. Silberston (Eds.) *Environmental Economics*, Macmillan Press Ltd.

Work in progress

The market price of greenness: a factor pricing approach for green and conventional bonds (with Beatrice Bertelli and Costanza Torricelli)

Graduate earnings, prior schooling and disadvantage: a sector-wide analysis based on HESA and Graduate Outcomes data (with Robin Naylor and Jeremy Smith)

Degree class outcomes, ethnicity and prior schooling: a sector wide analysis based on HESA data (with Robin Naylor and Jeremy Smith). Requested further data.

Does degree class act as a signal of graduate ability: a fuzzy RDD approach (with Robin Naylor and Jeremy Smith). Requested further data.

Other activities

Acted as referee for papers submitted to several journals, including: Journal of Econometrics, Journal of Applied Econometrics, Review of Economics and Statistics, Journal of Forecasting, International Journal of Forecasting, International Journal of Money and Finance, Journal of Macroeconomics, Economic Modelling, Bulletin of Economic Research, European Journal of Finance, The World Economy, Empirical Economics, European Journal of Comparative Economics

PhD examining

Monash University; Indian Statistical Institute, Kolkata; University of Tor Vergata, Rome; University of Salerno; University of Cagliari; University of Warwick.

Conference Programme Committee member for the Italian Congress of Econometrics and Empirical Economics (ICEEE), organised by the Italian Econometric Society (SIdE - Societa' Italiana di Econometria).

Departmental and University Administration

I have carried out the following departmental and university administration: Director of MSc Finance and Economics, Deputy Director of MSc Economics, MSc Economics and International Financial Economics, Post Graduate Taught (PGT) programmes exams secretary, PGT Senior Tutor, Member of Interview Panels and Electoral Boards (in various departments); Junior recruitment committee; Econometrics seminar coordinator.

Currently I am the Academic Coordinator for the Graduate Assistants.

Scholarships and Awards

Warwick Business School Award: Outstanding contribution to the Postgraduate Programmes in recognition of excellent teaching 2020-21.

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