

Michele Aquaro

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Last update: January 2024

Employment

- Postdoctoral research fellow, University of Luxembourg, 2023–present
- Research fellow, European Commission, 2017–2023
- Postdoctoral teaching fellow, University of Warwick, 2013–2017
- Postdoctoral research associate, University of Cambridge, 2012–2013

Education

- Ph.D. in Economics, econometric track, Tilburg University, 2013
- Research Master in Economics, econometric track, Tilburg University, 2009
- M.Sc. in Economics, Università degli Studi di Siena, 2009
- M.Sc. in Econometrics and Operation Research, Tilburg University, 2008
- Visiting student, Faculty of Economics, Goethe Universität Frankfurt, 2006
- B.Sc. in Economics, Università degli Studi di Siena, 2004

Field of specialization

Theoretical and applied econometrics, with focus on spatial econometrics and panel data methods. I also have an interest in robust statistics.

Work in progress

- “Detecting structural breaks in spatial panel data models with unknown networks”, with Ryo Okui and Wendun Wang
- “Intergenerational transmission of earnings within the firm: evidence from Danish administrative data”, with Paul Bingley, Lorenzo Cappellari, and Konstantinos Tatsiramos

Working papers

- **M. Aquaro**, F. Belotti, and I. Johnsson. n.d. *Estimation and inference for spatial models with heterogeneous coefficients in MATLAB, Python, R, and Stata*

Publications

- **M. Aquaro**, G. Damioli, and B. Lengyel. 2023. “Innovative mergers and acquisitions and the broker regions of European integration.” *Regional Studies* 57 (2): 287–299. <https://doi.org/10.1080/00343404.2021.1998418>
- **M. Aquaro**, N. Bailey, and M. H. Pesaran. 2021. “Estimation and inference for spatial models with heterogeneous coefficients: An application to US house prices.” *Journal of Applied Econometrics* 36 (1): 18–44. <https://doi.org/10.1002/jae.2792>
- P. Čížek and **M. Aquaro**. 2018. “Robust estimation and moment selection in dynamic fixed-effects panel data models.” *Computational Statistics* 33 (2): 675–708. <https://doi.org/10.1007/s00180-017-0782-7>
- **M. Aquaro** and P. Čížek. 2014. “Robust estimation of dynamic fixed-effects panel data models.” *Statistical Papers* 55 (1): 169–186. <https://doi.org/10.1007/s00362-013-0545-7>

- **M. Aquaro** and P. Čížek. 2013. “One-step robust estimation of fixed-effects panel data models.” *Computational Statistics & Data Analysis* 57 (1): 536–548. <https://doi.org/10.1016/j.csda.2012.07.003>

Conference and seminar presentations

- 2023: Bristol Econometrics Study Group, Bristol, UK.
- 2019: 25th International Panel Data Conference, Vilnius, LT. 6th Annual Conference of the International Association for Applied Econometrics (IAAE), Nicosia, GY.
- 2018: 1st Italian Workshop of Econometrics and Empirical Economics (IWEEE): panel data models and applications, Milan, IT. Asian Meeting of the Econometric Society (AMES), Seoul, SK.
- 2016: Warwick Econometrics Summer Workshop, Coventry, UK. IX World Conference of the Spatial Econometrics Association (SEA), Rome, IT.
- 2015: Annual Conference of the International Association for Applied Econometrics (IAAE), Thessaloniki, GR.
- 2013: CERGE-EI, Prague, CZ. Cross-sectional dependence in panel data models, Cambridge, UK.
- 2012: 18th International Panel Data Conference, Paris, FR. 7th Netherlands Econometric Study Group (NESG) conference, Groningen, NL. Tilburg University, Tilburg, NL.

Computer experience

- Julia, MATLAB, R and Stata (most used languages)
- Mata, Python (occasionally)
- Shell scripting

Teaching

- University of Warwick, Department of Economics
 - EC338 Econometrics 2: microeconometrics (lecturer), 2013/14–2016/17
 - EC961 Introductory mathematics and statistics (lecturer), 2014/15–2016/17
 - EC9A3 Advanced econometric theory (class tutor), 2013/14–2015/16
 - EC910 Econometrics B (class tutor), 2013/14–2016/17
 - EC331 Undergraduate dissertation (supervisor), 2013/14–2016/17
 - EC959 Postgraduate dissertation (supervisor), 2013/14–2016/17
- University of Warwick, Warwick Business School
 - EC976 Econometrics, MFSE degree course (class tutor), 2013/14–2016/17
- Tilburg University, Department of Econometrics
 - Introduction to econometrics (teaching assistant), 2009/10–2011/12
 - Statistics (teaching assistant), 2010/11
 - Panel data analysis of microeconomic decision (teaching assistant), 2008/09
- Others
 - Warwick economic summer school: microeconometrics (lecturer), 2015, 2016

Awards

- Tilburg University scholarship programme, in recognition of the status of excellent student, 2008
- Graduate-level scholarship, 2007
- Erasmus scholarship, master thesis abroad, Goethe Universität, Frankfurt am Main, 2006
- Socrates intensive programme *Labour movements and corporate location strategies with the European Union*, Université de Poitiers, 2006