INFORMAZIONI PERSONALI

Prof.ssa Monica BILLIO

Dipartimento di Economia, Università Ca' Foscari di Venezia - San Giobbe 873 - VENEZIA, Italia

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OCCUPAZIONE ATTUALE

Professoressa Ordinaria di Econometria, Dipartimento di Economia, Università Ca' Foscari Venezia.
Coordinatrice del Corso di laurea magistrale in Economics, Finance and Sustainability.

COMPETENZE

La prof.ssa Billio ha pubblicato oltre 150 articoli su riviste specializzate, libri e atti di convegni nelle aree di econometria finanziaria e econometria delle serie storiche, con applicazioni relative a gestione del rischio, gestione di portafoglio, crisi finanziarie, rischio sistemico, stabilità finanziaria e finanza sostenibile.
Coordina e ha coordinato numerosi progetti finanziati dalla Commissione Europea, Banca Mondiale, Banca Euroepa degli Investimeti, Ministero Italiano della Ricerca. Al momento sta coordinando due progetti di interesse nazionale dedicati alla finanza sostenibile e un progetto di supporto tecnico alle autorità di vigilanza (mercati, banche e assicurazioni) di 11 paesi europei, tra cui l'Italia.
Ha inoltre curato diverse iniziative di educazione finanziaria a livello di scuola secondaria di primo e secondo livello e universitario.

ESPERIENZA PROFESSIONALE

ACCADEMICA

Da Settembre 2023	Membro del Senato Accademico, Università Ca' Foscari di Venezia
Da Novembre 2021	Coordinatrice del Corso di laurea magistrale in Economics, Finance and Sustainability, Università Ca' Foscari di Venezia
Da Maggio 2014 a Settembre 2020	Direttrice del Dipartimento di Economia, Università Ca' Foscari Venezia. Membro del Senato Accademico.
Da Ottobre 2011 a Settembre 2014	Direttrice del Campus Treviso, Università Ca' Foscari di Venezia .
Da Novembre 2006	Professore Ordinario di Econometria, Dipartimento di Economia , Università Ca' Foscari di Venezia.
Da Gennaio 1996	Consulente presso GRETA Associati, Venezia.
Da Novembre 2000 a Ottobre 2006	Professore Associato di Econometria, Dipartimento di Economia, Università Ca' Foscari di Venezia.
Da Gennaio 1996 a Ottobre 2000	Assistente Professore di Econometria, Dipartimento di Economia, Università Ca' Foscari di Venezia.
Da Ottobre 1994 a Dicembre 1995	Ricercatrice presso CREST (INSEE Parigi): preparazione tesi.
Da Dicembre 1994 a Dicembre 1995	Consulente Junior presso Caisse Autonome de Refinancement (Groupe Caisse des Depôts et des Consignations), Parigi.
Da Aprile 1993 a Settembre 1993	Assistente ricercatrice presso GRETA Associati, Venezia.

AMBITO FINANZIARIO-BANCARIO

Da Luglio 2024	Membro CdA Veneto Sviluppo S.p.A., 2024-:
Da Dicembre 2022	Membro CdA Fondazione GRINS, 2022-:
Da Maggio 2021	Membro CdA Ifis Npl Investing S.p.A., 2021-:
Da Aprile 2019	Membro CdA Banca Ifis, 2019-:
Da Maggio 2020 a Aprile 2022	Membro CdA Farbanca S.p.A., 2020-2022.
Da Agosto 2016 a Agosto 2022	Membro CdA Contarina S.p.A., 2016-2019.
Da Aprile 2015 a Aprile 2019	Membro CdA Banco delle Tre Venezie, 2015-2019.
Da Aprile 2019 a Giugno 2023	Partner Spin Off Università di Brescia e Università Ca' Foscari Venezia Syrto srl (https://www.syrto.eu), 2019-2023.

ESPERIENZA LAVORATIVA

NELL'AMBITO DELLA RICERCA E CONSULENZA

Commissione Europea

- European Commission LIFE-2023-CET-PRIVAFIN, "DeliverEEM - Delivering the Energy Efficient Mortgage Ecosystem", 2024-2027; Local coordinator.
- European Commission – DG Reform TSI-2023-ESGRM-IBA, "ESG Uptake - ESG risk management framework for the financial sector", 2023-2026; Coordinator.
- European Commission LIFE-2021-CET-MAINSTREAM, "ENGAGE – Engage for ESG activation investments", 2022-2025; Local coordinator.
- European Commission H2020-LC-Green Deal-2020-3, "WaterLANDS - Water-based solutions for carbon storage, people and wilderness", 2021-2026; joint local coordination with Carlo Giupponi.
- European Commission H2020-LC-SC3-EE-2020-2, "TranspArEEnS – Mainsteaming Transparent Assessment of Energy Efficiency in ESG Ratings", 2021-2024; Coordinator.
- European Commission H2020-LC-SC3-EE-2019, "EeMMIP Energy efficient Mortgage Market Implementation Plan", 2020-2022; coordinatore locale.
- European Commission H2020-EE-2017-CSA-PPI, "EeDaPP Energy efficiency Data Protocol and Portal", 2018-2020; Coordinatore Locale.
- European Commission H2020-EE-2016-CSA-PPI, "EeMAP Energy efficient Mortgages Action Plan", 2017-2019; Coordinatore Locale .
- European Commission FP7-SSH-2012-2, "SYRTO Systemic risk tomography: signals, measurement, transmission channels, and policy interventions", 2013-2016; Coordinatore Locale e Co-Coordinatore scientifico del progetto. Final Technical Review Report Evaluation (European Commission): Excellent/Excellent and success/case story.

Eurostat

- EUROSTAT, Euro-indicators, "Monthly production of coincident indicators for growth cycle and business cycle", 2020-2024.
- EUROSTAT, Euro-indicators, "Monthly production of coincident indicators for growth cycle and business cycle", 2017-2019; coordinamento congiunto con with Antonio Paradiso.
- EUROSTAT, Methodological Support, "Financial cycles", 2016-2017; coordinamento congiunto con Roberto Casarin.
- EUROSTAT, Euro-indicators, "Monthly production of coincident indicators for growth cycle and business cycle", 2014-2016; Coordinatore .
- EUROSTAT, Euro-indicators, "Monthly production of coincident indicators for acceleration cycle, growth cycle and business cycle", 2010-2013; coordinamento congiunto con Laurent Ferrara (Banque de France, Paris).
- EUROSTAT, Euro-indicators, "Regular update and improvement of a euro area chronology for acceleration cycle, growth cycle and business cycle", 2010-2013; coordinamento congiunto con Jacques Anas (COE-Rexecode, Paris).
- EUROSTAT, Euro-indicators, "Relationship between economic and statistical approaches in the field of business cycle analysis", 2008; coordinamento congiunto con Tommaso Proietti (Università di Roma Tor Vergata) and James Mitchel (NIESR, London).
- EUROSTAT, Euro-indicators, "Monitoring and evaluation of existing turning points chronologies of the Euro-zone", 2006-2009 coordinamento congiunto con Jacques Anas (COE, Paris).
- EUROSTAT, Euro-indicators, "Methodological improvements for the construction of coincident turning point indicators for the Euro-zone", 2006-2009; coordinamento congiunto con Jacques Anas (COE, Paris).
- EUROSTAT Unit A6 "Turning point chronology for the Euro-zone", 2003; coordinamento congiunto con Jacques Anas (COE, Paris).
- EUROSTAT Unit A6 "Turning points detection: Multivariate Markov Switching Models", 2003; coordinamento congiunto con Jacques Anas (COE, Paris).
- EUROSTAT Unit A6 "Construction of realistic proxies for some indicators unavailable at the Eurozone level: New Orders, Building permits, Turnover Index of Services and Volume Index of Services, Export Price Index and Import Price Index, Labour Price, Labour Productivity and Unit Labour Cost Index, Household Disposable Income", 2001-2002; Coordinatore

MIUR

- MIUR Project "Challenges in ESG Investing and Sustainable Finance", 2023-2025; Local coordinator.
- MIUR – NextGenerationEU – GRINS Growing Resilient INclusive and Sustainable, Coordinator of the Sustainable Finance Spoke.
- MIUR Project "Fin4Green Finance for a Sustainable, Green and Resilient Society", 2022-2025; National coordinator.
- MIUR Project "Hi-Di NET Econometric Analysis of High Dimensional Models with Network Structures in Macroeconomics and Finance", 2019-2022; Coordinatore Nazionale.

- MIUR Project “Multivariate statistical models for risk assessment”, 2013-2016; Coordinatore Locale .
- MIUR project “Financial variables and business cycle: interdependence and real effects of financial fluctuations”, 2006-2008; Coordinatore.
- MIUR project “Econometric modelling for financial and economic integration in the Enlarged European Union”, 2004-2006; Partecipante .
- MIUR project “Econometric Models for the Analysis of Financial Markets: The Integration Process in the Area of the Euro”, 2002-2004; Partecipante.

Istruzione

Bando Vinci 2021 Cap I: Student mobility grant for double degree Master program in Economics and Finance with Paris IX University.
Bando Vinci 2018 Cap I: Student mobility grant for double degree Master program in Economics and Finance with Paris IX University.
Bando Vinci 2014 Cap I: Student mobility grant for double degree Master program in Economics and Finance with Aix Marseille University.
Bando Vinci 2011 Cap I: Student mobility grant for double degree Master program in Economics and Finance with Aix Marseille University.

Altri progetti internazionali

- Europlace Finance Institute grant, Project on “Climate Risk, ESG Factors and Financial Stability" with Michele Costola, Serge Darolles, Loriana Pelizzon, 2020-2021.
- World Bank Group, “COVID-19 Pandemic, Financial Shock and Natural Disasters: Assessing compound risks in emerging countries”, 2020-2021; joint supervision with Irene Monasterolo.
- EIBURS Project “ESG-Credit.eu - ESG Factors and Climate Change for Credit Analysis and Rating”, 2019-2022; Coordinatore.
- Project on "Impacts of the Quantitative Easing on the Insurance Industry” with Dominique Guégan and Loriana Pelizzon, Europlace Finance Institute grant, 2015-2016.
- Project on "Sovereign, Bank and Insurance Credit Spread: Connectedness and System Networks” with Andrew Lo, Mila Getmansky, Loriana Pelizzon, Robert Merton and Dale Gray, Europlace Finance Institute grant and Inquire Europe grant, 2012-2013.
- NBER project on Market Institutions and Financial Market Risk, M. Carey and R. Stulz, with Andrew Lo, Mila Getmansky and Loriana Pelizzon, 2009-2011. Coordinatore.
- Project on “Funding Liquidity, Crises and Systemic Risk” with Andrew Lo, Mila Getmansky and Loriana Pelizzon, Inquire Europe grant, 2009-2010.
- CAREFIN Università Bocconi grant for project “Funding liquidity crisis and Hedge Fund Risks” with Andrew Lo, Mila Getmansky and Loriana Pelizzon, 2009-2010.
- EIB - CREDIT Network: European Network on Credit Risk Management. Members: Center for Economic Research, Tilburg University, Tilburg; European Centre for Advanced Research in Economics and Statistics, Bruxelles; GRETA, Venice; Groupe de Recherche en Economie et Statistique, Paris; Copenhagen Business School, Copenhagen; London Business School, London; Universidad Carlos III, Madrid; Swiss Federal Institute of Technology, Zurig, 2008-: Partecipante .

ESPERIENZA NELL’AMBITO DELL’EDUCAZIONE FINANZIARIA

2009-2011 Volontariato presso Scuola Media Trevignano per formazione docenti a temi di economia e finanza. Testimonianza in aula per ragazzi di terza media.

2012-2014 Progetto Info Futuro Dipartimento di Economia Università Ca’ Foscari in collaborazione con Fondo Pensione Solidarietà Veneto. Creazione di uno sportello informativo su temi di previdenza.

2018 Proponente (nell’ambito dei lavori della commissione Consiglio Regionale Veneto creata a seguito dei fallimenti delle banche popolari venete) Legge regionale n. 17 dell’11 maggio 2018 “Iniziative regionali di accrescimento del benessere sociale attraverso l’educazione economica e finanziaria".

2020-2021 Attività nell’ambito dell’iniziativa il Futuro Conta Regione Veneto

2023 Attività di sensibilizzazione presso licei Montebelluna in collaborazione con il Rotary Club.

ISTRUZIONE E FORMAZIONE

October 1994 - January 1999 Ph.D. in Matematica Applicata, Università di Parigi IX Dauphine, Francia;
Summa cum laude.

Subject: Simulation based methods for inference in non linear state-space models
Supervisor: Alain Monfort

Committee: Proff. C. Gouriéroux, E. Renault, S. Richardson, G. Calzolari, H. van Dijk.

1993-1994 DEA M.A.S.E. (Mathématiques Appliquées aux Sciences Economiques), Università di Parigi IX Dauphine, Francia.

1987-1993 Laurea in Economia e Commercio, Università Ca' Foscari Venezia , Italia. Summa cum laude.

CAPACITÀ E COMPETENZE PROFESSIONALI

Madrelingua: ITALIANO

Lingue straniere

	COMPRENSIONE	PRODUZIONE ORALE	PRODUZIONE SCRITTA
Inglese	C1	C1	C2
Francese	C2	C2	C2

Competenze comunicative
- Eccellenti capacità acquisite come insegnante e relatore

Competenze organizzative e gestionali
- Leadership e forti capacità organizzative acquisite attraverso il coordinamento di gruppi di ricerca e la direzione del Dipartimento di Economia dell'Università Ca' Foscari

Competenze informatiche

SELF-ASSESSMENT				
Elaborazione delle informazioni	Comunicazione	Creazione contenuti	Sicurezza	Risoluzione dei problemi
Livello avanzato	Livello avanzato	Livello avanzato	Livello avanzato	Livello avanzato

ALTRE INFORMAZIONI

PUBBLICAZIONI

Elenco selezionato di pubblicazioni su rivista

- Billio M., R. Casarin, M. Costola and V. Veggente (2024), Learning from Experts Energy Efficiency in Residential Buildings, *forthcoming* Energy Economics. https://doi.org/10.1016/j.eneco.2024.107650
- Billio M., M. Costola, I. Hristova, C. Latino and L. Pelizzon (2024), Sustainable finance: A journey toward ESG and climate risk, International Review of Environmental and Resource Economics, 18/1-2, 1-75. http://dx.doi.org/10.1561/101.00000156
- Billio M., R. Casarin and M. Iacopini (2024), Bayesian Markov Switching Tensor Regression for Time-varying Networks, Journal of the American Statistical Association, 119 (545), 109-121. https://doi.org/10.1080/01621459.2022.2102502
- Ahelegbey, D.F., M. Billio and R. Casarin (2024), Modeling Turning Points in the Global Equity Market, Econometrics and Statistics, 30, 60-75. https://doi.org/10.1016/j.ecosta.2021.10.004
- Billio M., R. Casarin, Costola, M. Iacopini (2024), COVID-19 spreading in financial networks: A semiparametric matrix regression model, Econometrics and Statistics, 29, 113-131. https://doi.org/10.1016/j.ecosta.2021.10.003
- Billio M., A. Dufour, S. Segato and S. Varotto (2023), Complexity and the default risk of mortgage-backed securities, Journal of Banking and Finance, 155. https://doi.org/10.1016/j.jbankfin.2023.106993
- Billio M., M. Caporin, R. Panzica and L. Pelizzon (2023), The impact of network connectivity on factor exposures, asset pricing, and portfolio diversification, International Review of Economics and Finance, 84, 196-223.
- Billio M., R. Casarin, S. Kaufmann and M. Iacopini (2023), Bayesian Dynamic Tensor Regression, Journal of Business and Economic Statistics, 41/2, 429-439.
- Billio M., M. Caporin, L. Frattarolo and L. Pelizzon (2023), Networks in risk spillovers: A multivariate GARCH perspective, Econometrics and Statistics, 28, 1-29.
- Corradin F., M. Billio, R. Casarin (2022), Forecasting Economic Indicators with Robust Factor Models, National Accounting Review, 4(2), 167-190, doi: 10.3934/NAR.2022010.

- Billio M., L. Frattarolo and D. Guégan (2022), High Dimensional Radial Symmetry of Copula Functions: Multiplier Bootstrap vs. Randomization, Symmetry, 97, 14/1, https://doi.org/10.3390/sym14010097.
- Billio M., B. Maillet and L. Pelizzon (2022), A meta-measure of performance related to both investors and investments characteristics, Annals of Operations Research, 313/2, 1405-1447, https://doi.org/10.1007/s10479-020-03771-w.
- Agudze K.M., M. Billio, R. Casarin and F. Ravazzolo (2022), Markov Switching Panel with Endogenous Synchronization Effects, Journal of Econometrics, 230/2, 281-298, https://doi.org/10.1016/j.jeconom.2021.04.004.
- Billio M., M. Costola, L. Pelizzon and M. Riedel (2022), Buildings' Energy Efficiency and the Probability of Mortgage Default: The Dutch Case, Journal of Real Estate Finance and Economics, 65/3, 419-450, https://doi.org/10.1007/s11146-021-09838-0.
- Billio M., M. Costola, I. Hristova, C. Latino and L. Pelizzon, (2021) Inside the ESG Ratings: (Dis)Agreement and Performance, Corporate Social Responsibility and Environmental Management, 28/5, 1426-1445, http://doi.org/10.1002/csr.2177.
- Billio M., R. Casarin, Costola, M. Iacopini (2021), A matrix-variate t model for networks, Frontiers in Artificial Intelligence, 4/49, https://doi.org/10.3389/frai.2021.674166.
- Billio M., L. Frattarolo and D. Guégan (2021), Multivariate Radial Symmetry of Copula Functions: Finite Sample Comparison in the i.i.d Case, Dependence Modeling, 9/1, 43-61, https://doi.org/10.1515/demo-2021-0102.
- Billio M., M. Donadelli, G. Livieri and A. Paradiso (2020), On the Role of Domestic and International Financial Cyclical Factors in Driving Economic Growth: A secular analysis, Applied Economics, 52/11, 1272-1297.
- Billio M., R. Casarin, M. Costola and L. Frattarolo (2019), Opinion Dynamics and Disagreements on Financial Networks, Advances in Decision Sciences, 23/4.
- Billio M., R. Casarin and L. Rossini (2019), Bayesian nonparametric sparse VAR models, Journal of Econometrics, 212/1, 97-115.
- Bianchi D., M. Billio, R. Casarin and M. Guidolin (2019), Modeling Systemic Risk with Markov Switching Graphical SUR Models, Journal of Econometrics, 210/1, 58-74.
- Bedin A., M. Billio, M. Costola, L. Pelizzon (2019), Credit Scoring in SME Asset-Backed Securities: An Italian Case Study, Journal of Risk and Financial Management, 12/2, 89.
- Billio M., R. Casarin and A. Osuntuyi (2018), Markov Switching GARCH models for Bayesian Hedging on Energy Futures Markets, Energy Economics, 70, 545-562.
- Billio M., Donadelli M., Paradiso A. and Riedel M. (2017), Which Market Integration Measure? Journal of Banking and Finance, 76, 150–174.
- Billio M., R. Casarin, F. Ravazzolo and H.K. van Dijk (2016), Interconnections between Eurozone and US booms and busts using a Bayesian Panel Markov-Switching VAR model, Journal of Applied Econometrics, 31/7, 1352-1370.
- Ahelegbey, D.F., M. Billio and R. Casarin (2016), Sparse Graphical Vector Autoregression: A Bayesian Approach, Annals of Economics and Statistics, 123/124, 1-30.
- Billio M., R. Casarin, M. Costola and A. Pasqualini (2016), An entropy-based early warning indicator for systemic risk, Journal of International Financial Markets, Institutions and Money, 45, 42-59.
- Billio M., R. Casarin and A. Osuntuyi (2016), Efficient Gibbs Sampling for Markov Switching GARCH Models, Computational Statistics and Data Analysis, 100, 37-57.
- Billio M., L. Frattarolo and L. Pelizzon (2016), Hedge Fund Tail Risk: An investigation in stressed markets, Journal of Alternative Investments, 18/4, 109-124.
- Ahelegbey, D.F., M. Billio and R. Casarin (2016), Bayesian Graphical Models for Structural Vector Autoregressive Processes, Journal of Applied Econometrics, 31, 357-386.
- Billio M., M. Caporin and M. Costola (2015), Backward/forward optimal combination of performance measures for equity screening, North American Journal of Economics and Finance, 34, 63-83.
- Billio M. and S. Di Sanzo (2015), Granger-causality in Markov switching models, Journal of Applied Statistics, 42/5, 956-996.

- Addo P.M., M. Billio and D. Guégan (2014), Turning point chronology for the Euro-Zone: A Distance Plot Approach, Journal of Business Cycle Measurement and Analysis, 1, 1-14.
- Addo P.M., M. Billio and D. Guégan (2014), The Univariate MT-STAR Model and a new linearity and unit root test procedure, Computational Statistics and Data Analysis, 76, 4–19.
- Billio M. and M. Cavicchioli (2014), Business Cycle and Markov Switching Models with Distributed Lags: a Comparison between US and Euro Area, Rivista Italiana degli Economisti Vol. XIX, N.2, 253-276.
- Billio M., L. Frattarolo and L. Pelizzon (2014), A time varying performance evaluation of hedge fund strategies through aggregation, Bankers, Markets & Investors, 129, 38-56.
- Merton R.C., M. Billio, M. Getmansky, D. Gray, A.W. Lo and L. Pelizzon (2013), On a New Approach for Analyzing and Managing Macrofinancial Risks, Financial Analysts Journal, 69/2, 22-33.
- Billio M., R. Casarin, F. Ravazzolo and H.K. van Dijk (2013), Time-varying Combinations of Predictive Densities using Nonlinear Filtering, Journal of Econometrics, 177/2, 213-232.
- Addo P.M., M. Billio and D. Guégan (2013), Nonlinear Dynamics and Recurrence Plots for Detecting Financial Crisis, North American Journal of Economics and Finance, 26, 416-435.
- Billio M., L. Ferrara, D. Guégan and G.L. Mazzi (2013), Evaluation of Regime-Switching Models for Real-Time Business Cycle Analysis of the Euro Area, Journal of Forecasting, 32/7, 577-586.
- Billio M., R. Casarin, F. Ravazzolo and H.K. van Dijk (2012), Combination Schemes for Turning Point Predictions, Quarterly Review of Economics and Finance, 52, 402-412.
- Billio M., M. Getmansky, A.W. Lo and L. Pelizzon (2012), Econometric Measures of Connectedness and Systemic Risk in the Finance and Insurance Sectors, Journal of Financial Economics, 104, 535-559.
- Billio M., M. Getmansky and L. Pelizzon (2012), Dynamic Risk Exposure in Hedge Funds, Computational Statistics and Data Analysis, 56, 3517-3532.
- Billio M., L. Calès and D. Guégan (2012), A Cross-Sectional Score for the Relative Performance of an Allocation, International Review of Applied Financial Issues and Economics, 3/4, 700-710
- Billio M., L. Calès and D. Guégan (2011), Portfolio Symmetry and Momentum, European Journal of Operational Research, 214/3, 759-767.
- Billio M. and R. Casarin (2011), Beta Autoregressive Transition Markov-switching Models for Business Cycle Analysis, Studies in Nonlinear Dynamics & Econometrics, Vol. 15/4.
- Billio M. and R. Casarin (2010), Identifying Business Cycle Turning Points with Sequential Monte Carlo Methods: an on-line and real time application to the Euro area, Journal of Forecasting, 1-2, 145-167.
- Billio M. and M. Caporin (2010), Market Linkages, Variance Spillover and Correlation Stability: Empirical Evidences of Financial Contagion, Computational Statistics and Data Analysis, 54/11, 2443-2458.
- Billio M., M. Getmansky and L. Pelizzon (2009), Non-Parametric Analysis of Hedge Fund Returns: New Insights from High Frequency Data, Journal of Alternative Investments, 12/1, 21-38.
- Billio M. and M. Caporin (2009), A generalised Dynamic Conditional Correlation model for portfolio risk evaluation, Mathematics and Computers in Simulation, 79/8, 2566-2578.
- Anas J., M. Billio, L. Ferrara and G.L. Mazzi (2008), A System for Dating and Detecting Turning Points in the Euro Area, The Manchester School, 76/5, 549 - 577.
- Billio M., M. Caporin and G. Cazzavillan (2008), Dating Euro15 monthly business cycle jointly using GDP and IPI, Journal of Business Cycle Measurement and Analysis, 3/3, 333-366.
- Casarin R. and M. Billio (2007), Stochastic Optimisation for Allocation Problem with Shortfall Risk Constraints, Applied Stochastic Models in Business and Industry, 23/3, 247-271.
- Billio M., M. Caporin and M. Gobbo (2006), Flexible Dynamic Conditional Correlation Multivariate GARCH for Asset Allocation, Applied Financial Economics Letters, 2, 123–130.
- Billio M. and M. Caporin (2005), Multivariate Markov switching dynamic conditional

correlation GARCH representations for contagion analysis, Statistical Methods and Applications, 14/2, 145-161.

- Billio M. and L. Pelizzon (2003), Volatility and shocks spillover before and after EMU in Europe stock markets, Journal of Multinational Financial Management, 13, 323-340.
- Billio M. and A. Monfort (2003) Kernel-Based Indirect Inference, Journal of Financial Econometrics, 1, 3, 297-326.
- Billio M. and L. Pelizzon (2003), Contagion and Interdependence in Stock Markets: Have they been misdiagnosed?, Journal of Economics and Business 55, 5/6, 405-426.
- Billio M., D. Sartore and C. Toffano (2000), Combining forecasts: some results on exchange and interest rates, The European Journal of Finance, 6/2, 1-20.
- Billio M. and L. Pelizzon (2000), Value-at-Risk: a multivariate switching regime approach, Journal of Empirical Finance, 7, 531-554. Reprinted in Financial Mathematics and Economics, Vol. 1/2, 2002.
- Billio M., A. Monfort and C.P. Robert (1999), Bayesian estimation of switching ARMA models, Journal of Econometrics, 93/2, 229-255.
- Billio M. and A. Monfort (1998), Switching state space models: likelihood, filtering and smoothing, Journal of Statistical Planning and Inference, 68/1, 65-103.

Contributi in volume e monografie

- Billio M., M. Costola, L. Pelizzon, M. Riedel, F. Portioli and D. Vergari (2022), Creditworthiness and Buildings' Energy Efficiency in the Mortgage Market. In Emmanuel Jurczenko (Ed) Climate Investing: New Strategies and Implementation Challenges, ISTE Wiley.
- Billio, M., Casarin, R., Costola, M. and Iacopini, M. (2022), Matrix-variate Smooth Transition Models for Temporal Networks. In Andriette Bekker, Mohammad Arashi, and Din Chen, Johan Ferreira (eds) Innovations in Multivariate Statistical Modelling: Navigating Theoretical and Multidisciplinary Domains, Springer Emerging Topics in Statistics and Biostatistics, Springer Verlag.
- Billio, M., R. Casarin and F. Corradin (2022), Understanding Economic Instability during the Pandemic: A Factor Model Approach, in Baltagi, B.H., Moscone, F. and Tosetti, E. (Ed.) The Economics of COVID-19 (Contributions to Economic Analysis, Vol. 296), Emerald Publishing Limited, Bingley, pp. 1-55. https://doi.org/10.1108/S0573-855520220000296003
- Billio M. and S. Varotto (2020), A New World Post COVID-19. Lessons for Business, the Finance Industry and Policy Makers. Edizioni Ca' Foscari - Digital Publishing (https://edizionicafoscari.unive.it/en/edizioni4/libri/978-88-6969-443-1/).
- Billio M., M. Costola, F. Marzari and L. Pelizzon (2020), The European Repo Market, ECB Intervention and the COVID-19 Crisis, in Billio M. and S. Varotto (eds), A New World Post COVID-19. Lessons for Business, the Finance Industry and Policy Makers. Edizioni Ca' Foscari - Digital Publishing.
- Battiston S., M. Billio and I. Monasterolo (2020), Pandemics, Climate and Public Finance: How to Strengthen Socio-Economic Resilience across Policy Domains, in Billio M. and S. Varotto (eds), A New World Post COVID-19. Lessons for Business, the Finance Industry and Policy Makers. Edizioni Ca' Foscari - Digital Publishing.
- Billio M., R. Casarin, M. Costola and L. Frattarolo (2019), Contagion dynamics on financial networks, in J. Chevallier, S. Goutte, D. Guerreiro, S. Saglio and B. Sanhaji (Eds.) International Financial Markets (Vol 1), Routledge Advances in Applied Financial Econometrics, Routledge, 63-88.
- Billio M., R. Casarin and L. Rossini (2018), Bayesian Nonparametric Sparse Vector Autoregressive Models, in M. Corazza, M. Durbán, A. Grané, C. Perna and M. Sibillo (Eds.) Mathematical and Statistical Methods for Actuarial Sciences and Finance, Springer Verlag, 155-160.
- Billio M., R. Casarin and M. Iacopini (2018), Bayesian Tensor Binary Regression, in M. Corazza, M. Durbán, A. Grané, C. Perna and M. Sibillo (Eds.) Mathematical and Statistical Methods for Actuarial Sciences and Finance, Springer, 143-147.
- Billio M., R. Casarin and M. Iacopini (2018), Bayesian Tensor Regression Models, in M. Corazza, M. Durbán, A. Grané, C. Perna and M. Sibillo (Eds.) Mathematical and Statistical Methods for Actuarial Sciences and Finance, Springer, 159-163.
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VISIBILITÀ

Scopus: 75 lavori con 2769 citazioni totali con h-index 22 (without self-citations).
Google Scholar: 180 lavori con 7630 citazioni totali e h-index 33 (i10-index 67).
RePEc: top 5% di 65.000 economisti (top 2% women in economics world ranking, top 3% in Europa, top 2% in Italia).

AFFILIAZIONI E SERVIZI PROFESSIONALI

- Presidente della Società Italiana di Econometria, 2021-2024
- Membro del programma / comitato scientifico di oltre 50 conferenze negli ultimi 10 anni.
- Esperto in Economia/Finanza, Progetto 100 Esperte (https://100esperte.it/).
- Membro del Consorzio per Systemic Risk Analytics (http://www.systemic-risk.org/) 2011 –.
- Membro del CREDIT network, labelled by the European Investment Bank, 2008 -.
- Membro del Comitato Consultivo Internazionale Decision Sciences, 2019-.
- Membro del Comitato Direttivo, SIdE Italian Econometric Society (2013-2016).

- Membro del Comitato Scientifico, Computational and Financial Econometrics Network, 2013-.
- Membro del Consiglio di Amministrazione, EFMA European Financial Management Association (2014-2021).
- Membro del Comitato Scientifico, AIFIRM Italian Association Financial Industry Risk Managers (2013-).

Member of the Editorial Board Journal of Risk and Financial Management, 2019 -:,
Associate Editor Journal of Financial Econometrics, 2023-:.
Associate Editor Econometrics and Statistics, 2015-:.
Associate Editor Annals Computational Statistics and Data Analysis, 2011-2015.
Reviewer for Mathematical Reviews.

ORGANIZZAZIONE DI CONFERENZE

Elenco delle conferenze più recenti (dal 2017-)

- *Member Scientific Programme Committee, 18th International Conference on Computational and Financial Econometrics (CFE'24), December 2024, London*
- *Member Scientific Programme Committee, Banca d'Italia - IMF Research Conference 'Embedding Sustainability in Credit Risk Assessment, June 2024, Venezia, Italy*
- *Member Programme Committee, Fourth Italian Workshop of Econometrics and Empirical Economics (IWEEE), January 2024, Bolzano, Italy*
- *Membro Programme Committee, 32nd Annual Meeting of European Financial Management Association (EFMA), June 2023, Cardiff Business School, Cardiff University, UK*
- *Membro Programme Committee, Tenth Italian Congress of Econometrics and Empirical Economics (ICEEE), May 2023, Cagliari, Italy*
- *Membro Scientific Programme Committee, 16th International Conference on Computational and Financial Econometrics (CFE'22), December 2022, London (http://www.cfenetwork.org/CFE2022/index.php)*
- *Membro Scientific Program Committee, CREDIT 2022 Long Run Risks, September 2022, Venice (https://www.greta.it/index.php/it/credit-2022)*
- *Co-Chair 5th International Conference in Economics and Statistics (ECOSTA 2022), June 2022, Ryukoku University, Kyoto, Japan*
- *Presidente Comitato Scientifico, CREDIT 2020 Environmental, Social and Governance Risks, Settembre 2020, Venezia (http://www.greta.it/credit/credit2020/credit2020.htm)*
- *Membro del comitato scientifico del programma, 14th International Conference on Computational and Financial Econometrics (CFE'20), Dicembre 2020, Londra (http://cfenetwork.org/CFE20120)*
- *Membro del comitato del programma, 29th Annual Meeting of European Financial Management Association (EFMA), Giugno 2020, University College Dublin, Irlanda*
- *Membro del comitato scientifico del programma, 4th International Conference in Econometrics and Statistics (EcoSta), Luglio 2020, Seoul, Corea (http://cmstatistics.org/EcoSta2020/)*
- *Membro del comitato scientifico del programma, Mathematical and Statistical Methods for Actuarial Science and Finance (MAF2020), Aprile 2020, Ginevra (https://www.unige.ch/maf2020/)*
- *Organizzatore locale, IWEEE 2020 Second Italian Workshop of Econometrics and Empirical Economics, Gennaio 2020, Venezia*
- *Membro del comitato scientifico del programma e organizzatore locale, CREDIT 2019 Assessing and Managing Climate Change Risk: Opportunities for Financial Institutions, September 2019, Venice (http://www.greta.it/credit/credit2019/credit2019.htm)*
- *Membro del comitato scientifico, International Finance and Banking Society Conference (IFABS) Reinventing Banking and Sustainable Finance, June 2019, Angers, France (http://ifabs.org/conference/view/12)*
- *Membro del comitato scientifico, 26th International Conference on Forecasting Financial Markets, Giugno 2019, Venezia (http://ffmconference.com/)*
- *Membro del comitato scientifico, Quantitative Finance and Financial Econometrics QFFE2019, Giugno 2019, Aix Marseille School of Economics (https://qffe2019.sciencesconf.org/)*
- *Membro del comitato del programma, Eighth Italian Congress of Econometrics and Empirical Economics (ICEEE), Gennaio 2019, Lecce, Italia*
- *Membro del comitato scientifico del programma, 12th International Conference on Computational and Financial Econometrics (CFE'18), Dicembre 2018, Pisa Italia (http://cfenetwork.org/CFE2018)*
- *Membro del comitato scientifico del programma, DySES 2018 on Systemic Risk, Ottobre 2018, Parigi (http://www.dyses2018.org/)*
- *Membro del comitato scientifico del programma e organizzatore locale, CREDIT 2018 Small Business, Financial Regulation and Big Data Analytics, Settembre 2018, Venezia (http://www.greta.it/credit/credit2018/credit2018.htm)*

- *Membro del comitato del programma, 27th Annual Meeting of European Financial Management Association (EFMA), Giugno 2018, Università Cattolica del Sacro Cuore, Milan (http://www.efmaefm.org/0EFMAMEETINGS/EFMA%20ANNUAL%20MEETINGS/2018-Milan/2018%20meetings.php)*
- *Membro del comitato scientifico, Quantitative Finance and Financial Econometrics QFFE2018, May 2018, Aix Marseille School of Economics (https://qffe2018.sciencesconf.org/)*
- *Membro del comitato scientifico del programma, Mathematical and Statistical Methods for Actuarial Science and Finance (MAF2018), Aprile 2018, Madrid*
- *Membro del comitato scientifico del programma, 11th International Conference on Computational and Financial Econometrics (CFE'17), Dicembre 2017, Londra (http://www.cfenetwork.org/CFE2017/)*
- *Membro del comitato scientifico del programma e organizzatore locale, CREDIT 2017 Interest Rates, Growth and Regulation, Settembre 2017, Venezia (http://www.greta.it/credit/credit2017/credit2017.htm)*
- *Membro del comitato scientifico, International Finance and Banking Society Asia Conference (IFABS) 2017, Agosto - Settembre 2017, Ningbo, China (https://www.conftool.com/ifabs2017-ningbo/)*
- *Membro del comitato del programma, 32nd Annual Congress of the European Economic Association (EEA), Agosto 2017, Lisbona (http://www.eea-esem-congresses.org/index.php?sezn=7&page=108)*
- *Membro del comitato del programma, 26th Annual Meeting of European Financial Management Association (EFMA), Giugno-Luglio 2017, Deree-The American College of Greece (http://www.efmaefm.org/0EFMAMEETINGS/EFMA%20ANNUAL%20MEETINGS/2017-Athens/2017%20meetings.php)*
- *Membro del comitato scientifico del programma, 1st International Conference in Econometrics and Statistics (EcoSta), Giugno 2017, Hong-Kong (http://cmstatistics.org/EcoSta2017/)*
- *Presidente del programma, Seventh Italian Congress of Econometrics and Empirical Economics (ICEEE), Gennaio 2017, Messina, Italia (http://virgo.unive.it/side/?page_id=1745)*

La sottoscritta Monica Billio, esprime, ai sensi e per gli effetti del D.Lgs. n.196/2003, il consenso al trattamento ed alla comunicazione, nelle forme e nei limiti consentiti dalle normative vigenti, dei dati personali di cui al curriculum vitae sopra riportato e si assume la piena responsabilità in merito agli stessi. Dichiara, inoltre, ai sensi della legge n.15/68 e successive modifiche ed integrazioni che quanto dichiarato corrisponde a verità.

Venezia, 31 Luglio 2024 Firma ____ _____