Sebastiano Manzan
Curriculum Vitae

PERSONAL

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EDUCATION

2003   University of Amsterdam (the Netherlands), Ph.D. in Economics
        Thesis title: *Essays on Nonlinear Economic Dynamics*
1998   Venice International University (Italy), Master in Economics and Finance
1997   University of Venice (Italy), Laurea in Economics

POSITIONS

July 2015, Present Associate Professor of Economics, Baruch College (United States)
June 2018- August 2020, Lead Scientist *Big Data and Forecasting Economic Developments*, Centre for Advanced Studies, Joint Research Centre European Commission (Italy)
July 2007 - July 2015, Assistant Professor of Economics, Baruch College (Unites States)
July 2005 - July 2007, Lecturer in Economics, University of Leicester (United Kingdom)
July 2003 - July 2005, Postdoctoral Fellow, University of Amsterdam (Netherlands)

WORKING PAPERS AND MANUSCRIPTS

- Barbaglia, L., Consoli, S., Tiozzo Pezzoli, L., Tosetti, E., Sentiment Analysis of Economic Text: A Lexicon-based Approach
- Manzan, S., Introduction to Financial Econometrics (lecture notes)

PUBLICATIONS

- Barbaglia, L. Manzan, S., Tosetti, E., (2024) Household Debt and Economic Growth in Europe, **Macroeconomic Dynamics**, forthcoming
- Barbaglia, L. Manzan, S., Consoli, S. (2024) Forecasting GDP in Europe with Textual Data, **Journal of Applied Econometrics**, forthcoming
- Barbaglia, L. Manzan, S., Consoli, S. (2023) Forecasting with Economic News, **Journal of Business and Economic Statistics**, 41, 708-719
- Barbaglia, L. Manzan, S., Tosetti, E. (2023) Forecasting Loan Default in Europe with Machine Learning, **Journal of Financial Econometrics**, 21, 569–596
- Manzan, S. (2023). Big Data and Computational Social Science for Economic Analysis and Policy. In: Bertoni, E., Fontana, M., Gabrielli, L., Signorelli, S., Vespe, M. (eds) **Handbook of Computational Social Science for Policy**. Springer,
- Consoli, S., Barbaglia, L. Manzan, S., (2022) Fine-grained, aspect-based sentiment analysis on economic and financial lexicon, **Knowledge-based Systems**, 247, 108781

– Manzan, S. (2021). Are Professional Forecasters Bayesian?, **Journal of Economic Dynamics and Control**, 123, 104045

– Manzan, S. (2015). Forecasting the Distribution of Economic Variables in a Data-Rich Environment, **Journal of Business and Economic Statistics**, 33, 144-164.

– Manzan, S., Zerom, D. (2015). Asymmetric Persistence and Predictability of U.S. Inflation: A Quantile Approach, **Oxford Bulletin of Economics and Statistics**, 77, 297-318.

– Manzan, S., Zerom, D. (2013). Are Macroeconomic Variables Useful for Forecasting the Distribution of U.S. Inflation?, **International Journal of Forecasting**, 29, 469-478.

– Hua, J., Manzan, S. (2013). Forecasting the Return Distribution using High-Frequency Volatility Measures, **Journal of Banking and Finance**, 37, 4381-4403.

– Manzan, S. (2011). Differential Interpretation in the Survey of Professional Forecasters, **Journal of Money, Credit, and Banking**, 43, 993-1017.

– Manzan, S. Ross, H.N. (2011). U.S. Manufacturing: Productivity, Offshoring, and Imports, **Economics Bulletin**, 31, 2875-2883.

– Manzan, S., Zerom, D. (2010). A Semiparametric Analysis of Gasoline Demand in the US: Reexamining the Impact of Price, **Econometric Reviews**, 29, 439-468.

– Manzan, S. (2009). Agent-based models in Finance, entry for **Encyclopedia of Complexity and Systems Science**, Springer.

– Manzan, S., Zerom, D. (2008). A bootstrap-based Nonparametric Forecast Density, *International Journal of Forecasting*, 24, 535-550.

– Manzan, S. (2007). Nonlinear Mean Reversion in Stock Prices, **Quantitative and Qualitative Analysis in Social Sciences**, 1, 1-20.

– Manzan, S., Westerhoff, F. (2007). Heterogeneous Expectations, Exchange Rate Dynamics and Predictability, **Journal of Economic Behavior and Organization**, 64, 111-128.

– Boswijk, H.P., Hommes, C.H., Manzan, S. (2007). Behavioral Heterogeneity in Stock Prices, **Journal of Economic Dynamics and Control**, 31, 1938-1970.

– Manzan, S., Zerom, D., 2005. Kernel Estimation of a Partially Linear Additive Model, **Statistics and Probability Letters**, 72, 313-322.

– Hommes, C.H., Manzan, S. (2006). Testing for Nonlinear Structure and Chaos in Economic Time Series: A Comment, **Journal of Macroeconomics**, 28, 169-174.

– Manzan, S., Westerhoff, F., 2005. Representativeness of News and Exchange Rate Dynamics, **Journal of Economic Dynamics and Control**, 29(4), 677-689.

– Manzan, S., 2004. Model Selection for Nonlinear Time Series, **Empirical Economics**, 29(4), 901-920.

– Manzan, S., Westerhoff, F., 2004. Does liquidity in the FX market depend on volatility?, **Economics Bulletin**, 6(10).

– Diks, C., Manzan, S., 2002. Tests for Serial Independence and Linearity Based on Correlation Integrals, **Studies in Nonlinear Dynamics and Econometrics**, 6(2).

PRESENTATIONS

2022 4th QES NLP and Machine Learning in Investment Management Conference (Wolfe Research)

2021 2021 Big Data and Economic Forecasting (JRC)

2020 *Nontraditional Data & Statistical Learning with Applications to Macroeconomics* (Bank of Italy & FRB),

2019 Nederlandsche Bank, Amsterdam (Netherlands), Bank of Spain, Madrid (Spain), University of Amsterdam and Maastricht University (Netherlands), *Alternative datasets for macro analysis and monetary policy* (Bocconi University, Italy), 2019 Big Data and Economic Forecasting (JRC)

2018 University of York (UK), European Economic Association, Cologne (Germany), *Forecasting Techniques* (ECB)

2016 Society for Computational Economics, University of Bordeaux, Bordeaux (France)

2015 IAAE Meeting, University of Thessaloniki, Thessaloniki (Greece)

2014 Conference on Real Time Analysis, Methods, and Applications, Federal Reserve of Philadelphia (USA); IAAE Meeting, Queen Mary University, London (UK)

2013 UC Riverside (USA); CEA Annual Conference, HEC Montreal (Canada); SNDE Symposium, Bilgi University, Istanbul (Turkey)

2012 Fordham University (USA); NBER-NSF Time Series Conference, Texas A&M University (USA);

2011 AEA Winter Meeting, Denver (USA)

2010 NBER-NSF Time Series Conference, Duke University (USA)

2009 NBER Summer Institute (Forecasting & Empirical Methods Group), Cambridge (USA); SNDE Symposium, Novara (Italy)

2008 Rutgers University (USA); SNDE Symposium, Federal Reserve Bank of Atlanta; NY Camp Econometrics, Lake Placid, NY

2007 University of Warwick (UK); SNDE Symposium, Paris (France)

2006 University of Essex (UK); Econometric Society, European Summer Meeting, Vienna (Austria)

2005 University of Alberta (Canada); SNDE Symposium, London (UK)

2004 NBER/NSF Time Series Conference, Dallas (USA)

2003 European Economic Association, Stockholm (Sweden)

2002 American Statistical Association, New York (USA)

2000 NBER/NSF Time Series Conference, Fort Collins (USA)

TEACHING

- Introductory Econometrics (undergraduate), Baruch College 2007-present, University of Leicester, 2005-2007
- Financial Econometrics (undergraduate), Baruch College, 2010-present
- Econometrics (MS Finance), Baruch College, 2015-2016
- Quantitative Tools for Finance (Executive MS in Finance), Baruch College, 2012-2017
- Financial Risk Management (Executive MS in Finance), Baruch College, 2015-present
- Microeconomics (Executive MBA), Baruch College, 2012
- International Finance (graduate), University of Leicester, 2005-2006
- Econometric Methods for Business Research (Executive DBA), Baruch College, 2017
- Seminar in Empirical Research in Macroeconomics, CUNY Graduate Center, 2021

HONORS AND AWARDS

2008 Excellence in Referee Award, Journal of Economic Dynamics and Control

2011, 2013 Teaching Excellence Award, Zicklin School of Business, Baruch College

PROFESSIONAL ACTIVITIES

- Organizer, Big Data and Economic Forecasting 2021 Conference, online
- Organizer, Big Data and Economic Forecasting 2019 Conference, JRC-EC, Ispra (Italy)
- Organizer, 2014 SNDE Symposium, Baruch College
- Program Committee, SNDE Symposium, 2007-2013
- Executive Committee and Treasurer, Society for Nonlinear Dynamics and Econometrics, 2008-2013
- Refereeing for: Journal of Financial and Quantitative Analysis, Journal of Business and Economic Statistics, Review of Economics and Statistics, Journal of Money, Credit and Banking, Journal of Financial Econometrics, Journal of Applied Econometrics, Journal of Economic Dynamics and Control, Macroeconomic Dynamics, International Journal of Forecasting, Journal of Economic Behavior and Organization, Studies in Nonlinear Dynamics and Econometrics, Journal of International Money and Finance, Journal of Banking and Finance.