Paolo Santucci de Magistris

Paolo Santucci de Magistris is Professor of Econometrics at the Department of Economics and Finance of Luiss University (Rome) since February 2018. Since June 2021 he has been Head of the Department. Previously, he was Associate Professor at the Department of Economics and Business Economics of Aarhus University (Denmark). He was research fellow at the Center for Research in Econometric Analysis of Time Series (CREATES) for 12 years and international fellow of the Granger Centre of Time Series Econometrics (Nottingham University).

He obtained his PhD at the University of Pavia in February 2010. During his PhD he visited CREATES from September 2008 to April 2009. He was post doctoral research fellow at the Department of Economics of the University of Padova from April 2010 to March 2011. He obtained a FSE Post-Doc fellowship for the period April 2011-May 2013, which he spent at CREATES. From April 2013 to April 2016 he was Assistant Professor at the Department of Economics and Management Economics of Aarhus University. From September 2014 to December 2014 he spent a research period at the Kellogg School of Management, Northwestern University in Evanston, US.

His main research fields are Time Series and Financial Econometrics, with a focus on the statistical treatment of univariate and multivariate fractionally integrated processes (potentially subject to parameter instability), on the modeling of realized measures of volatility and illiquidity, as well as on the pricing of VIX options.