

CURRICULUM VITAE¹

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Paolo Chirico, PhD

Education

- Degree in Economics and Business, Catholic University of Milan, 1993
- PhD in Statistics, University of Milan Bicocca, 2000

Current professional position

Since 1-12-2017 Researcher in Economic Statistics at the University of Eastern Piedmont, Department of Law and Political, Economic and Social Sciences (DIGSPES - Alessandria).

Assistant Professor of:

- Statistics;
- Econometrics;
- Data mining;
- Statistical methods for policy impact assessment

Other academic activities

- 2002-2017 University Researcher in Economic Statistics at the University of Turin.
- 2006: Member of the Organizing Committee of the XLIII Scientific Meeting of the Italian Statistical Society, Turin 14-16 June 2006;
- 2013: Member of the Organizing Committee of the National Conference “Excellence in quality, statistical control and customer satisfaction”, Turin 18-19 September 2014;

Research areas:

- Evaluation of the impact of economic and social policies
- Volatility of financial markets and energy products;
- Models and Methods for the evaluation of Customer Satisfaction.

Publications

Chirico, P. (2024) Iterative QML estimation for asymmetric stochastic volatility models. *Statistical Methods & Application* 33, 885–900. <https://doi.org/10.1007/s10260-024-00747-z>.

Bondonio, D., Chirico, P. (2024). Intertemporal Statistical Matching for Causal Inference in the Context of Multivariate Time-Series Data. In: Bini, M., Balzanella, A., Masserini, L., Verde, R. (eds) *Advanced Methods in Statistics, Data Science and Related Applications*. SIS 2022. Springer Proceedings in Mathematics & Statistics, vol 467. Springer, Cham. https://doi.org/10.1007/978-3-031-65699-6_3

Novarese, M., Chirico, P. and Di Giovanazzo, V. (2024) Do early freshmen graduate earlier than late ones? Enrolment promptness as an indicator of academic success in In L. Fabbris, S. Mignani, G. Tassinari (eds), *Technology and Data Science for Economic and Social Development. Book of short papers of the ASA Bologna Conference* - Supplement to Volume 35/3 of the Italian Journal of Applied Statistics. <https://doi.org/10.26398/asaproc.0054>

Bondonio, D., Chirico, P., Piacenza, M., Robbiano, S. (2024) Urban NO2 Pollution and Health Outcomes: Natural-Experiment Evidence on the Predicted Benefits of the EU Zero-Emission-Vehicles Resolution. HEDG (Health Econometrics and Data Group) Working Paper series. <https://www.york.ac.uk/media/economics/documents/hedg/workingpapers/2024/2407.pdf>

¹ Drawn up pursuant to articles 46 and 47 of Presidential Decree 28.12.2000, n. 445 (declarations in lieu of certifications and sworn statements). I authorize the processing of personal data contained in my curriculum vitae pursuant to art. 13 of Legislative Decree 196/2003 and art. 13 GDPR 679/16.

- Chirico, P. (2018). Prediction Intervals for Heteroscedastic Series by Holt-Winters Methods. pp.179-186. In *Studies in Theoretical and Applied Statistics* - ISBN:978-3-319-73906-9
- Chirico, P. (2017). Structural Time Series Models For Level And Volatility Of Hourly Electricity Prices. Pp.197-207. In *Statistica & Applicazioni* - ISSN:1824-6672 vol. XV (2)
- Chirico, P. (2016). Which seasonality in the Italian daily electricity prices? A study with state space models. In G. Alleva and A. Giommi, eds., *Topics in Theoretical and Applied Statistics*, *Studies in Theoretical and Applied Statistics*, 275–284. Springer. ISBN: 978-3-319-27272-6.
- Chirico, P., Lo Presti, A., and Tüzüntürk, S. (2015). Does customer satisfaction affect customer loyalty anyway? A case study in retail distribution. In *MICRO & MACRO MARKETING*, 3: 10–20.
- Chirico, P. (2013a). A clusterwise regression method for the prediction of the disposal income in municipalities. In A. Giusti, G. Ritter, and M. Vichi, eds., *Classification and Data Mining*, *Studies in Classification, Data Analysis and Knowledge Organization*, 173–180. Springer-Verlag, Berlin, Heidelberg. ISBN: 978-3642288937.
- Chirico, P. (2012). Deterministic or stochastic seasonality in daily electricity prices? In *Proceedings of the XLVI Scientific Meeting of the Italian Statistical Society*, 1–4. CLEUP - Coop. Libreria Editrice Università di Padova, Padova. ISBN: 9788861298828.
- Chirico, P. and Lo Presti, A. (2011a). A client loyalty model for services supplied for middle-long periods. In *JOURNAL OF APPLIED SCIENCES*, 11 (4): 725–730.
- Chirico, P. and Lo Presti, A. (2011b). Clusterwise pls-path modelling for customer loyalty analysis in heterogeneous markets: a case study on the customers of a superstore. In *STATISTICA APPLICATA*, 21 (3-4): 265–279.
- Chirico, P. (2010a). Common optimal scaling for customer satisfaction models: a point to cobb-douglas form. In F. Palumbo, C. Lauro, and M. Greenacre, eds., *Data Analysis and Classification: from the exploratory to the confirmatory approach*, *Studies in Classification, Data Analysis and Knowledge Organization*, 137–144. Springer-Verlag, Berlin Heidelberg. ISBN: 9783642037382.
- Chirico, P. (2010b). Empirical evidences about hourly electricity prices in some european markets. In *Programme and Abstracts of 4th CSDA International Conference on Computational and Financial Econometrics*, vol. 1, 70–70. CSDA, Londra.
- Chirico, P. (2010c). A regression clustering method for the prediction of the pro capita disposal income in municipalities. In *Gfkl - CLADAG 2010 Book of Abstracts*, vol. 1, 135–136. CLADAG 2010, Firenze.
- Chirico, P. and Lo Presti, A. (2009). Customer loyalty analysis in an heterogeneous market: a comparison between a priori segmentation and model based segmentation. In *CLADAG 2009 Book of Short Papers*, 357–360. CLEUP, Padova. ISBN: 9788861294066.
- Chirico, P. (2008). Graphical analysis of links in a transport network via multidimensional scaling. In *CLADAG 2008 Book of short papers*, 229–232. Edizioni Scientifiche Italiane, Roma. ISBN: 9788849516562.
- Chirico, P. and Lo Presti, P. (2008). A customer loyalty model for services based on a continuing relationship with the provider. In *Methods, Models and Information Technologies for Decision Support Systems*, 281–284. Università del Salento, Lecce. ISBN: 9788883050602.
- Chirico, P. (2007a). Common optimal scaling for customer satisfaction multidimensional models. In *Classification and Data Analysis 2007*, 537–540. Classification and Data Analysis Group of the Italian Statistical Society, MACERATA. ISBN: 9788860560209.
- Chirico, P. (2007b). Valutazione della business appeal di un'impresa fornitrice di beni. In *Valutazione e Customer Satisfaction per la Qualità dei Servizi*, 83–86. editriceateneo, Roma.
- Montinaro, M. and Chirico, P. (2007). Customer satisfaction measurement procedures: one-dimensional and multi-dimensional approach. In *STATISTICA APPLICATA*, 18/2: 277–296.

Chirico, P. and Lo Presti, A. (2005). Analysis of peripheral industrial areas via multidimensional scaling: the eu case. In *Classification and Data Analysis*, vol. 1, 281–284. Monte Università Parma Editore, Parma. ISBN: 887847066X.

Chirico, P. (2003). Correlazione tra errori di previsione dei tassi di default: implicazioni sulle perdite inattese di portafoglio. In *Analisi statistica multivariata per le Scienze Economico-Sociali, le Scienze Naturali e la Tecnologia*. RCE Edizioni, Napoli. ISBN: 9788883990533.

Chirico, P. (2002). Optimal filtering of the local polynomial trend in seasonal time series. In *Atti della XLI Riunione Scientifica della Società Italiana di Statistica*, 401–404. CLEUP, Padova. ISBN: 9788871785899.

Chirico, P. (2000). Curva standard con calibratori pivot nei test immunologici quantitativi. In *Atti della XL Riunione Scientifica della SIS*, 667–670. Società Italiana di Statistica, Roma.

Chirico, P. (1997). Analisi delle corrispondenze e soddisfazione della clientela. In *La Statistica per le imprese*, vol. 2, vol. 2, 275–282. Editrice Tirrenia Stampatori, TORINO.