Alessandro Casini

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Department of Economics and Finance
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Academic Positions

October 2025 to present: Associate Professor, Department of Economics and Finance, University of Rome Tor Vergata.

June 2019 to September 2025: Assistant Professor, Department of Economics and Finance, University of Rome Tor Vergata.

Visiting Positions

Sep 2025-Apr 2026: Visiting Assistant Professor, Department of Economics, University of Michigan.

Jan-May 2025: Visiting Assistant Professor, Department of Economics, University of Michigan.

Education

Ph.D in Economics, Boston University, May 2019.
Dissertation: Improved Methods for Statistical Inference in the Context of Various Types of Parameter Variation.
Advisor: Prof. Pierre Perron.
Dissertation Commitee: Prof. Pierre Perron, Prof. Zhongjun Qu and Prof. Hiroaki Kaido.

M.Sc. in Economics, Universitat Pompeu Fabra (UPF) - Barcelona GSE, June 2012.

Laurea Specialistica in Economics, *Summa Cum Laude*, University of Siena, 2011.

Research

Publications

Alessandro Casini and Pierre Perron (2024): "Continuous Record Asymptotics for Change-Point Models," **Journal of Time Series Analysis**, 47(3), 506-525.

Alessandro Casini, Taosong Deng and Pierre Perron (2024): "Theory of Low Frequency Contamination from Nonstationarity and Misspecification: Consequences for HAR Inference," **Econometric Theory**, 42(2), 294-335.

Alessandro Casini and Pierre Perron (2024): "Prewhitened Long-Run Variance Estimation Robust to Nonstattionarity," **Journal of Econometrics** 242(1), 105794.

Alessandro Casini and Pierre Perron (2024): "Change-Point Analysis of Time Series with Evolutionary Spectra,". **Journal of Econometrics**, 242(2), 105811.

Alessandro Casini (2024): "The Fixed-*b* Limiting Distribution and the ERP of HAR Tests Under Nonstationarity". **Journal of Econometrics** 238(2), 105625.

Belotti, F., A. Casini, L. Catania, S. Grassi and P. Perron (2023): "Simultaneous Bandwidths Determination for DK-HAC Estimators and Long-Run Variance Estimation in Nonparametric Settings," **Econometrics Reviews** 42(3), 281-306.

Casini, A. (2023): "Theory of Evolutionary Spectra for Heteroskedasticity and Autocorrelation Robust Inference in possibly Misspecified and Nonstationary Models," **Journal of Econometrics** 235(2), 372–392.

Casini, A. (2022): Comment on Andrews (1991) "Heteroskedasticity and Autocorrelation Consistent Covariance Matrix Estimation," **Econometrica** 90(4), 1–2.

Casini, A. and P. Perron (2022): "Generalized Laplace Inference in Multiple Change-Points Models," **Econometric Theory** 38(1), 35–65.

Casini, A. and P. Perron (2021): "Continuous Record Laplace-Based Inference in Structural Change Models," **Journal of Econometrics** 224(1), 3–21 (lead article).

Casini, A. and P. Perron (2019): "Structural Breaks in Time Series," in **Oxford Research Encyclopedia of Economics and Finance**.

Casini, A. (2013): "Reconsidering Non-Keynesian Effects of Fiscal Consolidations over the Business Cycle," **Rivista di Politica Economica**, Issue 4, 11–45.
Received Angelo Costa Award from *Rivista di Politica Economica* (Best MA Thesis in Economics, Italy, 2011).

Working Papers

Alessandro Casini, Adam McCloskey, Luca Rolla and Raimondo Pala (2026): '"Dynamic Local Average Treatment Effects in Time Series". arXiv preprint arXiv:2509.12985.

Alessandro Casini and Adam McCloskey (2026): "Identification, Estimation and Inference in High-Frequency Event Study Regressions". arXiv preprint arXiv:2406.15667. Revise and Resubmit at **Review of Ecomomic Studies**.

Alessandro Casini (2018): "Tests for Forecast Instability and Forecast Failure under a Continuous Record Asymptotic Framework," arxiv preprint arXiv:1803.10883.

Softwares

Dynamic LATE: Matlab implementations available at: github.com/alessandro-casini/DynamicLATE_ts.

DK-HAC: Double Kernel Heteroskedasticity and Autocorrelation Consistent Estimator and Robust Standard Errors.
Matlab, R and Stata implementations available at: alessandro-casini.github.io/DK-HAC.

All-Inside: Detection and Estimation of Any Type of Break/Change-Point in One Code.
Matlab, R and Stata implementations available at: alessandro-casini.github.io/All-Inside.

Teaching Experience

University of Rome Tor Vergata

Advanced Macroeconometrics, Ph.D, (2026).

Advanced Time Series, Ph.D, (2026).

Econometrics, Ph.D, (2024).

Asymptotic Theory for Econometricians, Ph.D, (2020, 2021, 2022, 2023).

Time Series, MSc Economics (2021, 2022, 2023).

Time Series Econometrics, MSc Finance and Banking (2023).

Rome Economics Dcotorate

Macroeconometrics (2026).

University of Michigan

ECON 678, Advanced Macroeconometrics, Ph.D, (2025).

ECON 452, Intermediate Introduction to Statistics and Econometrics, undergraduate, (2025).

Bank of Italy

Panel Data Econometrics (June 2023).

Nonlinear Panel Data Methods (March 2024).

Invited Seminars and Conferences

2026: Columbia University, Boston University, Michigan State, University of Michigan.

2025: Cornell University, Bank of Italy, University of Michigan, SIdE ICEEE 2025 Palermo.

2024: UC3M, SIdE IWEEE Bolzano, 4th Italian meeting of Probability and Mathematical Statistics (Sapienza).

2023: SIdE ICEEE 2023, Kyoto University, Waseda University.

2022: University of Montreal, Ceba Talk (St. Petersburg University), Rome-Waseda Time Series Workshop.

2021: University College London, University of Cambridge, University of Connecticut.

2020: 2020 Joint Statistical Metting (American Statistical Association).

2019: KU Leuven (job market), Georgetown U. (job market), Chicago Booth (job market), University of Rome Tor Vergata (job market), Brandeis U. (job market), BU Pi-day Econometrics Conference in honor of Pierre Perron's sixty birthday, 1st Rome Conference in Time Series and Financial Econometrics.

2018: NBER/NSF Time Series Conference, 11th Annual SoFiE (Society for Financial Econometrics) conference.

Conference Organization

Rome Conference on Macroeconometrics and Time Series, Sept. 2026, organized jointly with EIEF.

EIEF Econometrics Conference, Sept. 2024, organized jointly with Davide Viviano (Harvard).

Awards, Fellowships and Grants

Italian Fund for Science (FIS), Starting Grant, PI, €1,023,750.00, 2026-2031.

Project: Event-Studies in Macroeconomics and Finance: Identification, Estimation and Inference on the Causal Effects of Policy Announcements.

Econometric Scholar, SIdE, 2023.

Carlo Giannini prize, SIdE, 2023.

2022 EIEF Grant.

2020 Arnold Zellner Award, honorable mention.

Best Second Year Paper Award, Boston University, Department of Economics, 2015.

SoFiE Travel Grant, 2018.

Bonaldo Stringher scholarship, Bank of Italy, 2013-2015.

Angelo Costa Award from *Rivista di Politica Economica* (Best MA Thesis in Economics, Italy, 2011).

Fondazione Luigi Einaudi (Turin), 2012-2013.

ESRC WT DTC +3 Scholarship, 2012-2015 (declined).

Barcelona Graduate School of Economics Fellowship, 2011-2012.

Banca Valdichiana Academic Achievement Award, 2008-2009 and 2010-2011.

Referee Experience

Annals of Statistics, Annals of Applied Statistics, Annals of the Institute of Statistical Mathematics, Econometrica, Econometric Theory, Econometrics and Statistics, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Business & Economic Statistics, Journal of Econometric Methods, Journal of Econometrics, Journal of the American Statistical Association, Journal of the Royal Statistical Society, Journal of Time Series Econometrics, Nature Communications, Quantitative Economics, Quantitative Finance, Review of Economics and Statistics.

Service

Member of Scientific Committee, Italian Congress of Econometrics and Empirical Economics (ICEEE), 2023, Cagliari.

Supervision

MSc students (Ph.D admission or job placement)

Luca Caggiano (MSc, Rome Tor Vergata): Carlos III Madrid.

Ludovica Patrignani (MSc, Rome Tor Vergata): Bank of Italy.

Alessia Marcobelli (MSc, Rome Tor Vergata): FAO, then IFAD.

Luca Tognoni (MSc, Rome Tor Vergata): Deloitte.

Languages

Fluent in English and Italian.

Other Information

Citizenship: Italian.