

Matteo Manera - Short CV

(updated: 26 June 2018)

Matteo Manera was born in Milano, Italy, in 1962. He has obtained his BA in Economics at Bocconi University, Milano, Italy, his MSc in Economics at the University of Warwick, UK, and his PhD in Economics at the European University Institute (EUI), Fiesole, Italy.

Currently he is Professor of Econometrics at the Department of Economics, Management and Statistics (DEMS), University of Milano-Bicocca, Italy. He is Coordinator of the PhD programme in Economics at DEMS, University of Milano-Bicocca (DEFAP-Bicocca), and of the post-graduate course on Energy and Environmental Econometrics organized by the Centro Interuniversitario di Econometria (CIde), Italy and the Italian Society of Econometrics (SIde), in collaboration with the Department of Economics, University of Palermo (CIde/SIde-Palermo). He is Charter Fellow of the Energy Industry research programme at RUDN University, Moscow, Russia. He is also visiting researcher at the Fondazione Eni Enrico Mattei (FEEM), Milano, Italy.

He has coordinated the FEEM research programme “International Energy Markets”, as well as the research projects on “Financial Speculation in the Oil Markets”; “Oil Price Trends and Forecasts”, and “Oil and Commodity Price Dynamics” within the FEEM research programme “Energy: Resources and Markets”. He has been appointed member of the FEEM Award Committee at the European Economic Association for four consecutive editions (from 2012 to 2015).

He has taught and he is teaching Econometrics, Applied Econometrics, Time Series Econometrics, Financial Econometrics and Microeconometrics in: the undergraduate and graduate programmes in Statistics and Economics at the School of Economics and Statistics, University of Milano-Bicocca, and the Department of Mathematics, University of Genova, Italy; the PhD programme in Economics DEFAP; the PhD programme in Economics, University of Milano (LASER); the Master programme in Energy and Environmental Management and Economics (MEDEA), Scuola Superiore Enrico Mattei, Eni Corporate University, San Donato Milanese, Italy; the Master programme in Economics (MEc), Bocconi University, Milano; the Master programme in Financial Strategy, Graduate School in International Corporate Finance (ICS), Hitotsubashi University, Tokyo; the post-graduate course on Microeconometrics (CIde/SIde-Palermo); the Master programme in Data Science for Complex Economic Systems (MaDaS), Collegio Carlo Alberto, Torino.

His research interests include: time series analysis; financial econometrics; energy econometrics; international markets for oil, gas and electricity; environmental Kuznets curves; model selection (non-nested tests); analysis of dynamic factor demands; panel data models; models for qualitative and limited dependent variables. His current research activity is focussed on the econometric analysis of the impacts of financial speculation on the energy futures markets and of different oil price shocks on the macroeconomy.

He has published his work in several international journals, such as: Applied Financial Economics, Bulletin of Economic Research, Economic Modelling, Empirica, Empirical Economics, Energy Economics, Energy Policy, Environment and Development Economics, Environmental Modelling and Software, Environmental and Resource Economics, Financial Research Letters, Food Policy, Journal of Economic Surveys, Journal of Futures Markets, Journal of Productivity Analysis, Macroeconomic Dynamics, Resource and Energy Economics, Resources Policy, The Energy Journal.

Matteo Manera - Publications

1. Articles in refereed journals

- Bastianin A., Lanza A., Manera M. (2018), “Economic impacts of El Niño Southern Oscillation: evidence from the Colombian coffee market”, *Agricultural Economics*, forthcoming (DOI: 10.1111/agec.12447).
- Bastianin A., Galeotti M., Manera M. (2018), “Statistical and Economic Evaluation of Time Series Models for Forecasting Arrivals at Call Centers”, *Empirical Economics*, forthcoming (DOI: 10.1007/s00181-018-1475-y).
- Bastianin A., Manera M. (2018), “How does stock market volatility react to oil shocks?”, *Macroeconomic Dynamics* **22**, 666-682 (ISSN: 1365-1005, DOI: 10.1017/S1365100516000353).
- Manera M., Serletis A. (2018), “Introduction to Macroeconomic Dynamics special issue on “Dynamics of oil and commodity prices””, *Macroeconomic Dynamics* **22**, 541-545 (ISSN: 1365-1005, DOI: 10.1017/S1365100516000341).
- Bastianin A., Galeotti M., Manera M. (2017), “Oil supply shocks and economic growth in the Mediterranean”, *Energy Policy* **110**, 167-175 (ISSN: 0301-4215; DOI: 10.1016/j.enpol.2017.08.004).
- Ahmadi M., Manera M., Sadeghzadeh M. (2016), “Global oil market and the U.S. stock returns”, *Energy* **114**, 1-11 (ISSN: 0360-5442; DOI: 10.1016/j.energy.2016.08.078).
- Bastianin A., Conti F., Manera M. (2016), “The impacts of oil price shocks on stock market volatility: evidence from the G7 countries”, *Energy Policy* **98**, 160-169 (ISSN: 0301-4215; DOI: 10.1016/j.enpol.2016.08.020).
- Ahmadi M., Bashiri Behmiri N., Manera M. (2016), “How is volatility in commodity markets linked to oil price shocks?”, *Energy Economics* **59**, 11-23 (ISSN: 0140-9883; DOI: 10.1016/j.eneco.2016.07.006).
- Bastianin A., Galeotti M., Manera M. (2016), “Ethanol and field crops: is there a price connection?”, *Food Policy* **63**, 53-61 (ISSN: 0306-9192; DOI: 10.1016/j.foodpol.2016.06.010).
- Baiardi D., Manera M., Menegatti M. (2016), “The effects of environmental risk on consumption dynamics: an empirical analysis on the Mediterranean countries”, *Environment and Development Economics* **21**, 439-463 (ISSN: 1335-770X; DOI: 10.1017/S1355770X15000431).
- Manera M., Nicolini M., Vignati I. (2016), “Modelling futures price volatility in energy markets: is there a role for financial speculation?”, *Energy Economics* **53**, 220-229 (ISSN: 0140-9883; DOI: 10.1016/j.eneco.2014.07.001).
- Bashiri Behmiri N., Manera M. (2015), “The role of outliers and oil price shocks on volatility of metal prices”, *Resources Policy* **46**, 139-150 (ISSN: 0301-4207; DOI: 10.1016/j.resourpol.2015.09.004).
- Bashiri Behmiri N., Bastianin A., Bortolussi E., Conti F., Manera M., Nicolini M. (2015), “Current issues on the price of oil: decline, forecasting, volatility and uncertainty”, *Review of Environment, Energy and Economics*, 9 July 2015 (ISSN: 2279-7300; DOI: 10.7711/feemre3.2015.07.001).
- Bastianin A., Manera M. (2015), “Oil and macroeconomic uncertainty”, *Review of Environment, Energy and Economics*, 25 June 2015 (ISSN: 2279-7300; DOI: 10.7711/feemre3.2015.06.003).
- Bastianin A., Galeotti M., Manera M. (2014), “Forecasting the oil-gasoline price relationship. Do asymmetries help?”, *Energy Economics* **46**, Supplement 1, S44-S56 (ISSN: 0140-9883; DOI: 10.1016/j.eneco.2014.08.006).
- Manera M. (2014), “Preface to the Special Issue on “Recent approaches to modelling oil and energy commodity prices””, *Energy Economics* **46**, Supplement 1, iii-vii (ISSN: 0140-9883).

- Cogni A., Manera M. (2014), "On the economic determinants of oil production. Theoretical analysis and empirical evidence for small exporting countries", *Energy Economics* **44**, 68-79 (ISSN: 0140-9883; DOI: 10.1016/j.eneco.2014.03.019)
- Bastianin A., Galeotti M., Manera M. (2014), "Causality and predictability in distribution: the ethanol-food price relation revisited", *Energy Economics* **42**, 152-160 (ISSN: 0140-9883; DOI: 10.1016/j.eneco.2013.12.014).
- Manera M. (2013), "Introduction to the Special Issue on "Financial speculation in the international oil markets and the determinants of the price of oil", *The Energy Journal* **34**, 1-5 (ISSN: 0195-6574; DOI: 10.5547/01956574.34.3.1).
- Manera M., Nicolini M., Vignati I. (2013), "Financial speculation in energy and agriculture futures markets: a multivariate GARCH approach", *The Energy Journal* **34**, 55-81 (ISSN: 0195-6574; DOI: 10.5547/01956574.34.3.4).
- Cogni A., Manera M. (2013), "Exogenous oil shocks, fiscal policy and sector reallocations in oil producing countries", *Energy Economics* **35**, 42-57 (ISSN: 0140-9883; DOI: 10.1016/j.eneco.2011.11.020).
- Baiardi D., Manera M., Menegatti M. (2013), "Consumption and precautionary saving: an empirical analysis under both financial and environmental risks", *Economic Modelling* **30**, 157-166 (ISSN: 0264-9993; DOI: 10.1016/j.econmod.2012.09.006).
- Grasso M., Manera M., Chiabai A., Markandya M. (2012), "The health effects of climate change: a survey of recent quantitative research", *International Journal of Environmental Research and Public Health* **9**, 1523-1547 (ISSN: 1660-4601; DOI: 10.3390/ijerph9051523).
- Bastianin A., Manera M., Nicolini M., Vignati I. (2012), "Speculation, returns, volume and volatility in commodities futures markets", *Review of Environment, Energy and Economics*, 20 January 2012 (ISSN: 2279-7300; DOI: 10.7711/feemre3.2012.01.002).
- Cattaneo C., Manera M., Scarpa E. (2011), "Industrial coal demand in China: a provincial analysis", *Resource and Energy Economics* **33**, 12-35 (ISSN: 0928-7655; DOI: 10.1016/j.reseneeco.2009.12.002).
- Frey G., Manera M., Markandya A., Scarpa E. (2009), "Econometric models for oil price forecasting: a critical survey", *CESifo Forum* **1**, 29-44 (ISSN: 1615-245X).
- Cogni A., Manera M. (2009), "The asymmetric effects of oil shocks on output growth: a Markov-switching analysis for the G-7 countries", *Economic Modelling* **26**, 1-29 (ISSN: 0264-9993; DOI: 10.1016/j.econmod.2008.05.006).
- Galeotti M., Manera M., Lanza A. (2009), "On the robustness of robustness checks of the Environmental Kuznets Curve", *Environmental and Resource Economics* **42**, 551-574 (ISSN: 0924-6460; DOI: 10.1007/s10640-008-9224-x).
- Scarpa E., Manera M. (2008), "Pricing and hedging illiquid energy derivatives: an application to the JCC index", *Journal of Futures Markets* **28**, 464-487 (ISS: 0270-7314; DOI: 10.1002/fut.20296).
- Cogni A., Manera M. (2008), "Oil prices, inflation and interest rates in a structural cointegrated VAR model for the G-7 countries", *Energy Economics* **30**, 856-888 (ISSN: 0140-9883; DOI: 10.1016/j.eneco.2006.11.001).
- Frey G., Manera M. (2007), "Econometric models for asymmetric price transmission", *Journal of Economic Surveys* **21**, 349-415 (ISSN: 0950-0840; DOI: 10.1111/j.1467-6419.2007.00507.x)
- Grasso M., Manera M. (2007), "Asymmetric error correction models for the oil-gasoline price relationship", *Energy Policy* **35**, 156-177 (ISSN: 0301-4215; DOI: 10.1016/j.enpol.2005.10.016).
- Cherubini U., Manera M. (2006), "Hunting the living dead: a 'Peso problem' in corporate liabilities data", *The IUP Journal of Financial Risk Management* **3**, 44-56 (ISSN: 0972-916X).
- Lanza A., Manera M., McAleer M. (2006), "Modeling dynamic conditional correlations in WTI oil forward and futures returns", *Finance Research Letters* **3**, 114-132 (ISSN: 1544-6123; DOI: 10.1016/j.frl.2006.01.005).

- Manera M. (2006), “Modelling factor demand systems with SEM and VAR: an empirical comparison”, *Journal of Productivity Analysis* **26**, 121-146 (ISSN: 0895-562X; DOI: 10.1007/s11123-006-0009-3).
- Giovannini M., Grasso M., Lanza A., Manera M. (2006), “Conditional correlations in the returns on oil companies stock prices and their determinants”, *Empirica* **33**, 193-207 (ISSN: 0340-8744; DOI: 10.1007/s10663-006-9001-4).
- Manera M., McAleer M., Grasso M. (2006), “Modelling time-varying conditional correlations in the volatility of Tapis oil spot and forward returns”, *Applied Financial Economics* **16**, 525-533 (ISSN: 1466-4305; DOI: 10.1080/09603100500426465).
- Lanza A., Manera M., Giovannini M. (2005), “Modeling and forecasting cointegrated relationships among heavy oil and product prices”, *Energy Economics* **27**, 831-848 (ISSN: 0140-9883; DOI: 10.1016/j.eneco.2005.07.001).
- Manera M., McAleer M. (2005), “Testing multiple non-nested factor demand systems”, *Bulletin of Economic Research* **51**, 37-66 (ISSN: 1467-8586; DOI: 10.1111/j.1467-8586.2005.00214.x).
- Manera M., Sitzia B. (2005), “Empirical factor demands and flexible functional forms: a Bayesian approach”, *Economic Systems Research* **17**, 59-77 (ISSN: 0953-5314; DOI: 10.1080/09535310500034333).
- Manera M., Marzullo A. (2005), “Modelling the load curve of aggregate electricity consumption using principal components”, *Environmental Modelling and Software* **20**, 1389-1400 (ISSN: 1364-8152; DOI: 10.1016/j.envsoft.2004.09.019).
- Lanza A., Manera M., Giovannini M., Grasso M. (2005), “Long-run models of oil stock prices”, *Environmental Modelling and Software* **20**, 1423-1430 (ISSN: 1364-8152; DOI: 10.1016/j.envsoft.2004.09.022).
- Galeotti M., Lanza A., Manera M. (2003), “Rockets and feathers revisited: an international comparison on European gasoline markets”, *Energy Economics* **25**, 175-190 (ISSN: 0140-9883; DOI: 10.1016/S0140-9883(02)00102-0).
- Manera M. (2002), “Testing misspecified non-nested factor demand systems: some Monte Carlo results”, *Empirical Economics* **27**, 657-686 (ISSN: 1435-8921; DOI: 10.1007/s001810100109).
- Manera M. (1995), “Non-nested tests, encompassing and IV estimation: evidence from a Monte Carlo study”, *Giornale degli Economisti e Annali di Economia* **54**, 391-413 (ISSN: 0017-0097; available at: <http://www.jstor.org/stable/23247795>).
- Manera M. (1994), “Factor demands and substitution in the Italian manufacturing sector: a dynamic duality model”, *Ricerche Economiche* **48**, 141-163 (ISSN: 1090-9443; DOI: 10.1016/0035-5054(94)90004-3).
- Manera M. (1991), “Multivariate non-nested tests for comparing the empirical performance of alternative factor demand systems”, *Giornale degli Economisti e Annali di Economia* **50**, 441-474 (ISSN: 0017-0097; available at: <http://www.jstor.org/stable/23247058>).

2. Refereed books, contributions to refereed books and technical reports

- Manera M. (ed.) (2017), *Energy Governance, Institutions and Policy in China and in the EU. A Comparative Assessment*, FEEM Press, Milan, Italy (ISBN: 9788894170146).
- Bastianin A., Bigano A., Cattaneo C., Cassinelli M., Cologni A., Manera M., Marazzi L., Markandya A., Pierfederici R., Plotegher M. Sferra F. (2017), "Energy Governance, Institutions and Policies in the EU", in M. Manera (ed.), *Energy Governance, Institutions and Policies in China and the EU*, FEEM Press, Milan, Italy (ISBN: 9788894170146).
- Manera M. (ed.) (2014), *Recent Approaches to Modelling Oil and Energy Commodity Prices*, Special issue of *Energy Economics*, Elsevier, Vol. 46, Supplement 1, S1-S80 (ISSN: 0140-9883).

- Bastianin A., Manera M., Markandya A., Scarpa E. (2014), “Evaluating the empirical performance of alternative econometric models for oil price forecasting”, in S. Ramos and H. Veiga, *The Interrelationship Between Financial and Energy Markets*, Lecture Notes in Energy, Vol. 54, Springer-Verlag, Berlin, Chapter 7, 153-177 (ISBN: 978-3-642-55382-0; DOI: 10.1007/978-3-642-55382-0_7).
- Manera M. (ed.) (2013), *Financial Speculation in the International Oil Markets and the Determinants of the Price of Oil*, Special issue of *The Energy Journal*, International Association for Energy Economists, Vol. 34, N. 3 (ISSN: 0195-6574; DOI: 10.5547/01956574.34.3).
- Bei J., Manera M. (2009) (eds.), *China’s Energy Management Policies and Measures and Their International Comparison*, Sino-Italian Cooperation Program for Environmental Protection, Institute of Industrial Economics of the Chinese Academy of Social Sciences (CASS) and FEEM, final report.
- Manera M. (2008), “Foreword”, in R. Shareef, S. Hoti and M. McAleer, *International Tourism Demand and Country Risk for Small Island Tourism Economies*, Edward Elgar, Cheltenham, UK, vii-xi (ISBN: 978-1-84720-649-7).
- Busetti G., Manera M. (2006), “STAR-GARCH models for stock market interactions in the Pacific Basin region, Japan and US”, in G.P. Severov (ed.), *International Finance and Monetary Policy*, Nova Science Publishers, New York, 135-156 (ISBN: 1-60021-103-8).
- Calderini M., Manera M., Scellato G., Ronco M., Vezzulli A. (2006), *Forecasting Patent Filings in the Telecommunication Industry*, Politecnico di Torino and European Patent Office, Munich, Germany, final report.
- Manera M., Galeotti M. (2005), *Microeconometria. Metodi e Applicazioni*, Roma, Carocci (ISBN: 88-430-3269-0).
- Manera M., McAleer M., Grasso M. (2004), “Modelling dynamic conditional correlations in the volatility of spot and forward oil price returns”, in C. Pahl, S. Schmidt and T. Jakeman (eds.), *iEMSs 2004 International Congress: “Complexity and Integrated Resources Management”*, International Environmental Modelling and Software Society, Osnabrueck, Germany.
- Manera M. (2002), “Econometrics”, *Journal of Economics (Zeitschrift für Nationalökonomie)*, **75**, 262-267 (review of the book *Econometrics*, by Fumio Hayashi, 2000, Princeton, Princeton University Press).
- Galeotti M., Lanza A., Manera M. (2002), “Price asymmetries in international gasoline markets”, in A.E. Rizzoli and A.J. Jakeman (eds.), *Integrated Assessment and Decision Support. Proceedings of the First Biennial Meeting of the International Environmental Modelling and Software Society*, Università della Svizzera Italiana, Lugano, **2**, 472-477.
- Manera M., McAleer M. (1999), “Testing non-nested systems of factor demand equations”, in L.T. Oxley, F. Scrimgeour and M. McAleer (eds.), *Proceedings of the International Congress on Modelling and Simulation*, University of Waikato, Hamilton, New Zealand, **2**, 435-440.

3. Working papers

- Ahmadi M., Manera M., Sadeghzadeh M. (2018), “The investment-uncertainty relationship in the oil and gas industry”, *FEEM Working Paper n.5.2018* (ISSN: 2037-1209).
- Valenti D., Manera M., Sbuelz A. (2018), “Interpreting the oil risk premium: do oil price shocks matter?”, *FEEM Working Paper n.3.2018* (ISSN: 2037-1209).
- Bastianin A., Lanza A., Manera M. (2016), “Economic impacts of El Niño Southern Oscillation: evidence from the Colombian coffee market”, Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.73.2016* (ISSN: 2037-1209).
- Manera M., Serletis A. (2016), “Introduction to Macroeconomic Dynamics special issue on ‘Dynamics of oil and commodity prices’”, University of Calgary, Canada, Department of Economics, *Working Paper n.30.2016*.

- Bashiri Behmiri N., Manera M., Nicolini M. (2016), "Understanding dynamic conditional correlations between commodities futures markets", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.17.2016* (ISSN: 2037-1209).
- Ahmadi M., Bashiri Behmiri N., Manera M. (2015), "How is volatility in commodity markets linked to oil price shocks?", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.101.2015* (ISSN: 2037-1209).
- Bastianin A., Galeotti M., Manera M. (2015), "The impacts of exogenous oil supply shocks on Mediterranean economies", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.100.2015* (ISSN: 2037-1209).
- Bastianin A., Galeotti M., Manera M. (2015), "The impacts of exogenous oil supply shocks on Mediterranean economies", Università degli Studi di Milano, Department of Economics, Management and Quantitative Methods, *Working Paper n. 2015-15*.
- Bastianin A., Galeotti M., Manera M. (2015), "The impacts of exogenous oil supply shocks on Mediterranean economies", IEFÉ - Centro di Ricerca in Economia e Politiche dell'Energia e dell'Ambiente, Università Bocconi, Milano, *IEFE Working Paper n.82* (ISSN: 1973-0381).
- Bastianin A., Conti F., Manera M. (2015), "The impacts of oil price shocks on stock market volatility: evidence from the G7 countries", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.99.2015* (ISSN: 2037-1209).
- Ahmadi M., Manera M., Sadeghzadeh M. (2015), "Global oil market and the U.S. stock returns", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.91.2015* (ISSN: 2037-1209).
- Bashiri Behmiri N., Manera M. (2015), "The role of outliers and oil price shocks on volatility of metal prices", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.77.2015* (ISSN: 2037-1209).
- Bastianin A., Manera M. (2014), "How does stock market volatility react to oil shocks?", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.110.2014* (ISSN: 2037-1209).
- Baiardi D., Manera M., Menegatti M. (2014), "The effects on environmental risk on consumption: an empirical analysis on the Mediterranean countries", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.43.2014* (ISSN: 2037-1209).
- Di Prizio G., Manera M. (2014), "Fundamentals vs speculation in the international oil market: a SVAR approach", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.x.2014* (ISSN: 2037-1209).
- Bastianin A., Manera M. (2014), "Financial speculation and fundamentals in the markets of oil and oil products: a recursive modeling approach", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.x.2014* (ISSN: 2037-1209).
- Bastianin A., Chiabai A., Manera M., Markandya A., Sainz de Murieta E. (2014), "Quantifying the impacts of climate-related diseases in sub-Saharan Africa", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.x.2014* (ISSN: 2037-1209).
- Bastianin A., Galeotti M., Manera M. (2014), "Forecasting the oil-gasoline price relationship: should we care about the rockets and the feathers?", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.21.2014* (ISSN: 2037-1209).
- Manera M., Nicolini M., Vignati I. (2013), "Futures price volatility in commodities markets: the role of short term vs long term speculation", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.45.2013* (ISSN: 2037-1209).
- Bastianin A., Galeotti M., Manera M. (2013), "Food versus fuel: causality and predictability in distribution", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.23.2013* (ISSN: 2037-1209).
- Bastianin A., Galeotti M., Manera M. (2013), "Biofuels and food prices: searching for the causal link", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.22.2013* (ISSN: 2037-1209).

- Cogni A., Manera M. (2012), "Oil revenues, ethnic fragmentation and political transition of authoritarian regimes", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.24.2012* (ISSN: 2037-1209).
- Manera M., Nicolini M., Vignati I. (2012), "Returns in commodities futures markets and financial speculation: a multivariate GARCH approach", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.23.2012* (ISSN: 2037-1209).
- Bastianin A., Galeotti M., Manera M. (2011), "Forecast evaluation in call centers: combined forecasts, flexible loss functions and economic criteria", Università degli studi di Milano, *Research Papers in Economics, Business and Statistics*. Available on-line: <http://services.bepress.com/unimi/economics/art41>
- Bastianin A., Manera M., Markandya A., Scarpa E. (2011), "Oil price forecast evaluation with flexible loss functions", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.91.2011* (ISSN: 2037-1209).
- Baiardi D., Manera M., Menegatti M. (2011), "Consumption and precautionary saving: an empirical analysis under both financial and environmental risks", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.62.2011* (ISSN: 2037-1209).
- Cogni A., Manera M. (2011), "Exogenous oil shocks, fiscal policy and sector reallocations in oil producing countries", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.55.2011* (ISSN: 2037-1209).
- Cogni A., Manera M. (2011), "On the economic determinants of oil production. Theoretical analysis and empirical evidence for small exporting countries", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.54.2011* (ISSN: 2037-1209).
- Chiabai A., Grasso M., Manera M., Markandya M. (2010), "The health effects of climate change: a survey of recent quantitative research", Centre for Research on Energy and Environmental Economics and Policy, Bocconi University, Milan, *IEFE Working Paper n. 27* (ISSN: 1973-0381).
- Bigano A., Bastianin A., Cattaneo C., Lanza A., Manera M., Markandya A., Ortiz R., Plotegher M., Sferra F. (2009), "Energy efficiency in Europe: trends, convergence and policy effectiveness", Basque Centre of Climate Change (BC3), Bilbao, Spain, *BC3 Working Paper*.
- Cattaneo C., Manera M., Scarpa E. (2008), "Industrial coal demand in China: a provincial analysis", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.8.2008* (ISSN: 2037-1209).
- Galeotti M., Manera M., Lanza A. (2008), "On the robustness of robustness checks of the Environmental Kuznets Curve", IEFE - Centro di Ricerca in Economia e Politiche dell'Energia e dell'Ambiente, Università Bocconi, Milano, *IEFE Working Paper n.11* (ISSN: 1973-0381).
- Serati M., Manera M., Plotegher M. (2007), "Modelling electricity prices: from the state of the art to a draft of a new proposal", Università Carlo Cattaneo-Liuc, Castellanza, *Liuc Papers n.210, Series Economics and Business, 56, suppl. to november 2007*.
- Longo C., Manera M., Markandya A., Scarpa E. (2007), "Evaluating the empirical performance of alternative econometric models for oil price forecasting", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.4.2007* (ISSN: 2037-1209).
- Scarpa E., Manera M. (2006), "Pricing and hedging illiquid energy derivatives: an application to the JCC index", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.130.2006* (ISSN: 2037-1209).
- Cogni A., Manera M. (2006), "The asymmetric effects of oil shocks on output growth: a Markov-switching analysis for the G-7 countries", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.29.2006* (ISSN: 2037-1209).
- Galeotti M., Manera M., Lanza A. (2006), "On the robustness of robustness checks of the Environmental Kuznets Curve", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.22.2006* (ISSN: 2037-1209).

- Cologni A., Manera M. (2005), "Oil prices, inflation and interest rates in a structural cointegrated VAR model for the G-7 countries", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n.101.2005* (ISSN: 2037-1209).
- Frey G., Manera M. (2005), "Econometric models of asymmetric price transmission", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n. 100.2005* (ISSN: 2037-1209).
- Cherubini U., Manera M. (2005), "Hunting the living dead: a 'Peso problem' in corporate liabilities data", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n. 76.2005* (ISSN: 2037-1209).
- Grasso M., Manera M. (2005), "Asymmetric error correction models for the oil-gasoline price relationship", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n. 75.2005* (ISSN: 2037-1209).
- Manera M. (2005), "Modeling factor demand systems with SEM and VAR: an empirical comparison", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n. 47.2005* (ISSN: 2037-1209).
- Giovannini M., Grasso M., Lanza A., Manera M. (2004), "Conditional correlations in the returns on oil companies stock prices and their determinants", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n. 71.2004* (ISSN: 2037-1209).
- Lanza A., Manera M., Giovannini M., Grasso M. (2004), "Long-run models of oil stock prices", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n. 96.2004* (ISSN: 2037-1209).
- Lanza A., Manera M., McAleer M. (2004), "Modelling dynamic conditional correlations in WTI oil forward and futures returns", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n. 72.2004* (ISSN: 2037-1209).
- Manera M., Marzullo A. (2003), "Modelling the load curve of aggregate electricity consumption using principal components", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n. 95.2003* (ISSN: 2037-1209).
- Lanza A., Manera M., Giovannini M. (2003), "Oil and product price dynamics in international petroleum markets", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n. 81.2003* (ISSN: 2037-1209).
- Busetti G., Manera M. (2003), "STAR-GARCH models for stock market interactions in the Pacific Basin region, Japan and US", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n. 43.2003* (ISSN: 2037-1209).
- Forte G., Manera M. (2002), "Forecasting volatility in European stock markets with non-linear GARCH models", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n. 98.200* (ISSN: 2037-1209).
- Galeotti M., Lanza A., Manera M. (2002), "Rockets and feathers revisited: an international comparison on European gasoline markets", Fondazione Eni Enrico Mattei, Milano, *FEEM Working Paper n. 6.2002* (ISSN: 2037-1209).

Matteo Manera - Contacts

Matteo Manera
Professor of Econometrics

Department of Economics, Management and Statistics (DEMS)
University of Milano-Bicocca
Building U7 - 2nd floor - Office 2107
Via Bicocca degli Arcimboldi, 8
20126 - Milano - Italy
Tel.: +39 02 6448 5819
Fax: +39 02 6448 5878
E-mail: matteo.manera@unimib.it

Fondazione Eni Enrico Mattei (FEEM)
Corso Magenta, 63
20136 - Milano - Italy
Tel.: +39 02 520 36944
Fax.: +39 02 520 36915
E-mail: matteo.manera@feem.it

Skype: [mmanera62](https://www.skype.com/user/mmanera62)
Home-page: www.matteomanera.it
Facebook: www.facebook.com/profmatteomanera
SSRN: <http://ssrn.com/author=299771>
Ideas: <http://ideas.repec.org/f/pma580.html>
BOA-IRIS: <https://boa.unimib.it/simple-search?query=matteo+manera>
DEMS: <http://dems.unimib.it/personale/>
Ph.D. Economics-DEFAP: <http://dems.unimib.it/home/overview>
ORCID: <https://orcid.org/0000-0003-1220-8995>
ResearchGate: https://www.researchgate.net/profile/Matteo_Manera
Academia: <https://unimb.academia.edu/MatteoManera>
Berkeley Electronic Press: https://works.bepress.com/matteo_manera/