Debora Loccisano

https://twilightera.com

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CONTACT INFORMATION

Loeb Building
Carleton University
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EMPLOYMENT

Analyst/Economist, Treasury Board Secretariat of Canada, 2024-

Research and Policy Analyst, Privy Council Office, 2023-2024

Analyst, Statistics Canada, 2021-2023

EDUCATION

Carleton University (Canada)

Ph.D., Economics, expected in 2025

University of Calabria (Italy)

M.Sc., Finance and Insurance (with honours), 2019

M.Sc., Statistics for Business and Insurance, 2016

PUBLICATIONS

Co-movements, option pricing and risk management: an application to WTI versus Brent spread options (with D. De Giovanni, A. Leccadito). Annals of Operations Research, November 2022, 336, 1039-1061

JOB MARKET PAPER

Predictive Identification Robust Confidence Sets with Application to Tail Risk Measures, 2024 (with L. Khalaf, A. Leccadito)

Abstract: This paper proposes a novel method to construct confidence sets for predictive measures, that do not require identification and can be finite-sample exact. First, a joint robust confidence region for parameters that are hard to identify is constructed through the inversion of an out-of-sample specification adequacy test. This set is then projected to construct simultaneous confidence sets for any collection of measures over multiple paths. These sets provide a unified solution to confidence estimation and out-of- sample validation, without compounding type I error. We focus on tail risk metrics including Value at Risk, Expected Shortfall, and Expectile-VaR, allowing for multiple thresholds. Simultaneity further addresses joint elicitability concerns. An illustrative analysis on GARCH models is conducted, through Monte Carlo simulations and an empirical evaluation of an exchange-traded fund that tracks the technology sector.

WORKING PAPERS

Jump clustering and Tail Risk for energy commodities (with L. Khalaf, A. Leccadito)

CONFERENCE PRESENTATIONS

Jump Clustering and Tail Risk for energy commodities

Developments in Economics, Econometrics and Finance Conference, Rimini (2022)

Canadian Economics Association Conference, Ottawa (2022)

28th International Conference on Computing in Economics and Finance, Dallas (2022)

Predictive Identification Robust Confidence Sets with Application to Tail Risk Measures

CIREQ, Recent Developments in Econometrics, Montreal (2023)

NBER-NSF, Montreal (2023)

Canadian Econometric Study Group Meeting, Hamilton (2023)

(presented by L. Khalaf) New York Camp Econometrics XVIII, Lake Placid (2024)

TEACHING EXPERIENCE

Carleton University, Teaching Assistant for

Introduction to Microeconomics (undergraduate)

Intermediate Microeconomics I (undergraduate)

Intermediate Macroeconomics II (undergraduate)

Introductory Econometrics (undergraduate)

Applied Data Analysis (undergraduate)

Econometrics I (M.A)

Methods of Economics Research (M.A.)

Econometrics II (Ph.D.)

Advanced Methods for Econometrics (Ph.D.)

Carleton University, Instructor for

Programming in R Workshop, 2022, 2023, 2024

ACADEMIC APPOINTMENTS

Research Assistant for Prof. Khalaf, Carleton University, 2019-2022

HONORS AND FELLOWSHIPS

Carleton University

Carleton Departmental Scholarship, 2019-2024

Full Graduate Teaching Assistantship, 2019-2023

W. Irwin Gillespie Graduate Scholarship to the most outstanding Ph.D. student in the Economics program, 2022

University of Calabria

Research fellowship, Spring 2018

Erasmus-Traineeship fellowship, Winter 2019

Statistics Canada

Appreciation Team Award, June 2022

REFERENCES

Lynda Khalaf

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