Curriculum Vitae atque Studiorum

Giuseppe Pernagallo

Last update: December 2023

Personal Details

Born on 1992 in Avola (Sr), Italy   Citizenship: Italian

✉ Email: giuseppe.pernagallo@unito.it

🌐 Website: https://sites.google.com/view/giuseppepernagallo/home

Main Research Interests: Artificial Intelligence; Human Capital; Information Economics; Knowledge and Innovation; Financial and Time Series Econometrics; Statistics.

References

Cristiano Antonelli, Full Professor at the University of Turin.

✉ Email:

Giuseppe Russo, Director of the Research Centre "Centro di Ricerca e Documentazione Luigi Einaudi".

✉ Email:

Current positions

December 2023-*present*. Postdoctoral Researcher, Department of Economics and Statistics "Cognetti de Martiis", University of Turin, Turin.

February 2022-*present*. Adjunct Professor of Advanced Statistical Methods and Fundamentals of Mathematics 1, ESCP Business School, Turin.

February 2022-*present*. Junior Research Fellow, Centro di Ricerca e Documentazione Luigi Einaudi, Turin. Main activities: Indagine sul risparmio e sulle scelte finanziarie degli italiani (Survey of Italians' savings and financial choices), Database Manager of the Historical Savings Survey Database.

2020-*present*. Adjunct Professor of Statistics and Economics for the courses "Econometrics", "Statistics", "Software R" and "R Environment and Elements of Programming", Department of Economics and Statistics "Cognetti de Martiis", University of Turin, Turin.

2020-*present*. Adjunct Professor of Economics for the courses "Macroeconomic Scenarios" and "Public Finance", Department of Management, University of Turin, Turin.

Education

27/10/2023: Ph.D (4-year program) at Collegio Carlo Alberto and University of Turin, Curriculum in Economics and Complexity "Vilfredo Pareto". Ph.D. thesis: Knowledge in markets with imperfect information. Supervisor: Prof. Cristiano Antonelli.

Ph.D. courses:

Advanced Decision Theory; Applied Economics; Dynamic Macroeconomics; Econometric Theory I; Econometric Theory II; Economics of Innovation; Formal Epistemology and Philosophy of Science; General Equilibrium Theory; Intro Mathematics; Intro Statistics; Macroeconomics; Measure and Integration Theory; Microeconomics; Optimization for Economics; Probability.

01/10/2018: M.Sc. in Corporate Finance (Finanza Aziendale), University of Catania, Italy.

Final grade: 110/110 *cum laude.*

Thesis: *A theory of information overload applied to perfectly efficient financial markets.*

Supervisor: Prof. Benedetto Torrisi.

Co-supervisor: Prof. Francesco Reito.

27/09/2016: B.Sc. in Economics (Economia), University of Catania, Italy.

Final grade: 110/110 *cum laude.*

Thesis: *Verifica dell'equivalenza Ricardiana in Italia nel periodo 1995-2014* (*Assessing the Ricardian equivalence in Italy in the period 1995-2014*).

Supervisor: Prof. Isidoro Mazza.

2011: Diploma di maturità, liceo classico, Ettore Majorana, Avola.

Final grade: 91/100.

Further Education

Summer and seasonal schools:

2023: Econophysics Colloquium 2023, Jacob T. Schwartz International School for Scientific Research, Lipari.

2023: Financial Time Series and High-Frequency Econometrics, Italian Econometric Association (SIdE), held in a hybrid mode 3-7 July 2023, Perugia, Italy.

2022: DATA SCIENCE: Models, Algorithms, AI and Beyond, Workshop "The future of compressed data structures, 20 years after the FM-index", Jacob T. Schwartz International School for Scientific Research - Lipari School Computational Complex and Social Systems, Lipari.

2021: "Economics of innovation and technological change", Scuola Superiore Sant'Anna di Pisa – Pisa. Winner of "Premio al Merito" funded by EY Foundation and Fondazione il Talento all'Opera.

2020: "An introduction to Machine Learning using Stata", Centre of Excellence in Economics and Data Science – University of Milan.

Training Courses for Senior Tutor:

2019: Gestione delle variabili emotive correlate all'apprendimento; immagine di sé ed auto-efficacia; gestione dello stress e dell'ansia. University of Catania.

Individual Courses:

2018: *Model Thinking*, University of Michigan, Coursera.

2018: *Statistical Models for Economics and Finance* ("Modelli Statistici per l'Economia e la Finanza"), Department of Economics and Business, University of Catania (only attended).

2014: Organizational Behavior (attended and passed), ECTS: 9, Department of Economics and Business, University of Catania.

Other Cultural Activities:

2010: Member of AICC (Associazione Italiana di Cultura Classica).

2009-2011: Member of Acquanuvena (Trekking and environmental association).

2006-2011: Partecipant of "Olimpiadi di Matematica" and "Certamen Latinum".

Research Activity

Publications in peer-reviewed journals:

Pernagallo, G. (2023). An entropy-based measure of correlation for time series, in *Information Sciences*, 643, 119272.
DOI: 10.1016/j.ins.2023.119272

Pernagallo, G., Torrisi, B. (2023). Human capital mobility patterns in the European Union and the financial crisis, in *Quality & Quantity*, 57, 1791−1820.
DOI: 10.1007/s11135-022-01437-2

Pernagallo, G. (2023). Science in the mist: A model of asymmetric information for the research market, in *Metroeconomica*, 74 (2), pp. 390−415.
DOI: 10.1111/meca.12411

Pernagallo, G., Torrisi, B. (2022). A theory of information overload applied to perfectly efficient financial markets, in *Review of Behavioral Finance*, 14 (2), pp. 223−236.
DOI: 10.1108/RBF-07-2019-0088

Torrisi, B., Pernagallo, G. (2022). The relationship between academic well-being and territoriality in Italy, in *Social Indicators Research*, 161, pp. 413−431.
DOI: 10.1007/s11205-020-02309-8

Caruso, S., Pernagallo, G. (2021). On the efficiency of online soccer betting markets: a new methodology based on symbolic series, in *Economics Bulletin*, 41 (3), pp. 1451−1460.

Pernagallo, G., Torrisi, B. (2020). A logit model to assess the transparency of Italian public administration websites, in *Government Information Quarterly*, 37 (4), 101519.
DOI: 10.1016/j.giq.2020.101519

Torrisi, B., Pernagallo, G. (2020). Investigating the relationship between job satisfaction and academic brain drain: the Italian case, in *Scientometrics*, 124, pp. 925–952.
DOI: 10.1007/s11192-020-03509-2

Pernagallo G., Torrisi B. (2020). Blindfolded monkeys or financial analysts: Who is worth your money? New evidence on informational inefficiencies in the U.S. stock market, in *Physica A: Statistical Mechanics and its Applications*, 539, 122900.
DOI: 10.1016/j.physa.2019.122900

Pernagallo G., Torrisi B. (2019). An empirical analysis on the degree of Gaussianity and long memory of financial returns in emerging economies, in *Physica A: Statistical Mechanics and its Applications*, 527, 121296.
DOI: 10.1016/j.physa.2019.121296

Casabianca T., Marinelli E., Pernagallo G., Torrisi B. (2019). Radiocarbon Dating of the Turin Shroud: New Evidence from Raw Data, in *Archaeometry*, 61 (5), pp. 1223–1231.
DOI:10.1111/arcm.12467

Conference Presentations/Papers:

Pernagallo, G., Scuderi, S., Siviero, L., Torrisi, B. (2022). Insularity and international trade: the case of Sicily. LVIII Riunione scientifica Società Italiana di Economia Demografia e Statistica (The Italian Society of Economic, Demographic and Statistical Studies), "Tra marginalità e sviluppo. La sfida della sostenibilità in una prospettiva mediterranea", Palermo.

Pernagallo, G. (2021). Overcoming asymmetric information: a data-driven approach. *PhD Workshop in Economics of Innovation, Complexity and Knowledge, WICK #9*, Collegio Carlo Alberto, Turin.

Pernagallo, G., Torrisi, B. (2020). A theory of Information overload applied to perfectly efficient financial markets. *2020 International Conference on Modern Management based on Big Data (MMBD2020)*, Beijing, China.

Ferrari, E., Caruso, G., Torrisi, B., Puglisi, M., Pernagallo, G. (2019). Does it pay to be good in Italy? Exploring the relationship between CSP and CFP in Italian companies, *Tenth Workshop Financial Reporting*, Torino, Italy.

Casabianca T., Marinelli E., Pernagallo G., Torrisi B. (2018). Radiocarbon Dating of the Turin Shroud: New Evidence from Raw Data, *European Conference on Data Analysis*, Paderborn, Germany.

Conference Organizer:

10th International PhD Workshop in Economics of Innovation, Complexity and Knowledge (WICK#10), sponsored by YSI, BRICK and Collegio Carlo Alberto.
https://wick.carloalberto.org/10th-edition/index.html

9th International PhD Workshop in Economics of Innovation, Complexity and Knowledge (WICK#9), sponsored by YSI, BRICK and Collegio Carlo Alberto.
https://wick.carloalberto.org/9th-edition/index.html

8th International PhD Workshop in Economics of Innovation, Complexity and Knowledge (WICK#8), sponsored by BRICK and Collegio Carlo Alberto.
https://wick.carloalberto.org/8th-edition/index.html

Book Chapters/Conference proceedings:

Pernagallo, G. (2024). Overcoming asymmetric information: a data-driven approach, to be published in the *Elgar Companion to Information Economics*, editors Prof. J. Włodarczyk and D. Raban.

Pernagallo, G., Torrisi, B., Bennato, D. (2020). A classification algorithm to recognize fake news websites, in *Data Science and Social Research – II. Methods, Technologies and Applications*, Springer, ISBN 978-3-030-51221-7.

Torrisi B., Mazzeo F., Pernagallo G. (2018). *Business data analytics nei processi d'internazionalizzazione delle PMI*, in "Percorsi di ricerca sui processi di creazione e diffusione del valore nelle PMI", Capitolo 9, pp. 205–231, Giappichelli Editore, ISBN 9788892117860.

Reports:

Pernagallo, G. (2023). Il patrimonio, la casa, la previdenza e i rischi nell'epoca dell'inflazione, in Indagine sul Risparmio e sulle scelte finanziarie degli italiani 2023, a cura di Giuseppe Russo con Pier Marco Ferraresi.

Pernagallo, G. (2022). Focus giovani: una tradizione finanziaria all'italiana, in Indagine sul Risparmio e sulle scelte finanziarie degli italiani 2022, a cura di Giuseppe Russo con Pier Marco Ferraresi, pp. 146–167.

Working Papers:

Di Caro, P., Pernagallo, G., Rossello, A. D., Torrisi, B. (2019). Empirical facts characterizing banking crises: an analysis via binary time series. Available at https://arxiv.org/abs/1904.12526

Other Publications:

Pernagallo, G. (2012). L'eternità morirà prima del mio amore, Libreria Editrice Urso, Araba Fenice, Collana di poesia, EAN 9788896071847.

Reviewer for:

Computational Economics; Economic Inquiry; Economics of Innovation and New Technology; Information Economics and Policy; Quality & Quantity; Review of Industrial Organization; Spatial Economic Analysis.

Societies: Member of The Society for Financial Econometrics (SoFiE); Member of the European Economic Association (EEA); Member of Società Italiana di Econometria (SIdE).

Work and Teaching Experiences

2021-2023: Adjunct Professor of Economics for the course "Macroeconomics", Department of Economic, Social, Mathematical and Statistical Sciences, University of Turin, Turin.

August 2022-October 2022, January 2023: Research Assistant/Consultant in Real Estate Economics for Prof. Jaime Luque, ESCP Business School Madrid, and Dr. Michael Abel, Chairman/Board Member A&O Hostels. I worked with big data (over 50,000,000 observations) to assess the causal impact of technology adoption (artificial intelligence) in the hospitality industry.

2020-2022: Adjunct Professor of Economics for the course "Macroeconomics", Department of Management, University of Turin, Turin.

September 2021-June 2022: Economist and Statistician (report AIPB, Italian Association of Private Banking and Supervisor for the construction of the Historical Savings Survey Database), Centro di Ricerca e Documentazione Luigi Einaudi, Turin.

2020-2021: Adjunct Professor of Economics for the course "Applied Microeconomics", Department of Economics and Statistics "Cognetti de Martiis", University of Turin, Turin. Adjunct Professor of Economics for the course "Microeconomics", Department of Economic, Social, Mathematical and Statistical Sciences, University of Turin, Turin.

2020-2023: Teaching Assistant of Economics, Department of Economic, Social, Mathematical and Statistical Sciences, University of Turin, Turin.

March 2020-April 2020: Instructor of Programming in R, Department of Economics and Statistics "Cognetti de Martiis", University of Turin, Turin.

January 2019 – May 2019: Senior tutor of Economic Statistics ("Statistica Economica") at Department of Economics and Business, University of Catania, Catania.

November 2018 – May 2019: Senior tutor of Elaboration Systems for Economic Data ("Sistemi di Elaborazione Dati per l'Economia") at Department of Economics and Business, University of Catania, Catania.

September 2018: Data Analyst, Sottotesi S.R.L.S.

May-September 2018: Junior Tutor of Economic Statistics ("Statistica Economica") at Department of Economics and Business, University of Catania, Catania.

March-April 2016: Internship, Fiscal Area, Comune di Avola. Main activity: Supervisor for a project regarding the tax paid by telecommunication companies for the occupation of public land.

Projects/Volunteering

January 2019: Specialist for "Comitato pro-raddoppio SS. 284".

Main activity: Parametric and non-parametric hypothesis testing on TGM (average daily traffic) to show the necessity of enlarging the funding program for the Sicilian highway SS. 284 not only for the route Paternò-Biancavilla but also for the route Biancavilla-Adrano. A report of this study was sent to ANAS and to the Sicilian Department of Infrastructure and Transport.

Language skills

ITALIAN: mother-tongue.
ENGLISH: excellent.

Certifications:

February 2019: British Council **IELTS** (number: 18IT006416PERG264A), overall band: 7.5/9, **level: C1** (certification upon request).

November 2018: Stanford "Writing in the sciences", Statement of Accomplishment **with distinction** (certification upon request).

2014: B1 level certified by University of Catania with deliberation n. 8/15-04-2014.

Computer skills

Certifications:

February 2019: Stanford "Computer Science 101", Statement of Accomplishment **scoring 100%**, (certification upon request).

November 2018: Alison Data Science - Regression and Clustering Models (Certification no. 1094-12097357).

October 2018: Alison Data Analytics - Mining and Analysis of Big Data (Certification no. 1039-12097357).

October 2018: Alison Data Science - Visualizing Data and Exploring Models (Certification no. 1093-12097357).

October 2018: Alison Introduction to Programming with Python (Certification no. 423-12097357).

October 2018: Stanford "Statistical Learning", Statement of Accomplishment **with distinction** (certification upon request).

September 2018: Alison Microsoft Access 2010 (Certification no. 435-12097357), (certification upon request).

September 2018: Alison Microsoft Excel 2010 (Certification no. 412-12097357), (certification upon request).

September 2018: Alison Microsoft Office 2010: Access, Excel, Outlook, Powerpoint, Word (Certification no. 460-12097357), (certification upon request).

September 2018: Alison Microsoft Powerpoint 2010 (Certification no. 442-12097357), (certification upon request).

September 2018: Thomson Reuters Datastream Certification (certification upon request).

September 2018: Thomson Reuters Eikon – Version 4 Certification (certification upon request).

October 2017: PEKIT Expert certification issued by P.E.K.I.T. Project, Fondazione Sviluppo Europa (70C73426, Reg. N. 000000022069), (certification upon request).

Programming/typesetting Languages and Software[1]:
EasyFit (Expert), Gretl (Expert), LᴁTEX (Expert), Microsoft Office (Expert), R (Expert), XLSTAT (Expert), EViews (Proficient), Stata (Proficient), DEAP (Competent), NetLogo (Competent), PSPP (Competent), Python (Competent), Visual Basic (Competent), JavaScript (Novice).

Internet browsers, functionalities, and tools: excellent.

Scholarships and Awards

2021: "Economics of innovation and technological change", Scuola Superiore Sant'Anna di Pisa – Pisa. Winner of "Premio al Merito" funded by EY Foundation and Fondazione il Talento all'Opera.

2019: Winner of a position with full scholarship in the Ph.D. program in Economics "Vilfredo Pareto", University of Turin.

2019: Winner of ERSU graduation award (Premio di Laurea), amount: € 1.309,00.

27 September 2016: I was the student designated to give the graduation speech on behalf of the students of Economics, an honour reserved to the best graduating student.

2013/2014 – 2017/2018: ERSU scholarship winner for deserving students for all the academic years.

2011/2012: Selected poet for the poetry contest "Libri Di Versi in Diversi Libri".
2011: Honorable Mention for the poetry "Mille Tasselli", Poetry contest Don G. Colletto - III Edition.

Other Information

License: Patente B.
Hobbies: gaming, krav maga, movies, music, playing keyboard, weightlifting.

Other certifications:
> February 2020: Corso di Formazione Generale alla Salute e Sicurezza per i Lavoratori. University of Turin. Certification no. e29i0SH6D3 (certification upon request).
> December 2018: Samsung Innovation Camp, Randstat.
> November 2018: Alison Financial Funds (Certification no. 493-12097357).
> October 2018: Alison "Applied Psychology - Introduction to Consumer Behavior" (Certification no. 1411-12097357).
> October 2018: Alison "Introduction to Behavioural Finance" (Certification no. 622-12097357).
> October 2018: Alison "Understanding Information Theory" (Certification no. 638-12097357).
> September 2018: Alison "Introduction to Managing Safety and Health in Schools" (Certification no. 98-12097357).

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[1] The 5-level scheme in improving order: Novice, Advanced Beginner, Competent, Proficient, Expert. Dreyfus, S. (2004). "The Five-Stage Model of Adult Skills Acquisition", Bulletin of Science Technology & Society 24 (3), pp. 177–181.