

Fabio Spagnolo

Current Position

Full Professor of Economic Statistics – Department of Economics, University of Messina

Education

PhD in Financial Econometrics – Birkbeck, University of London

MSc in Economics – Birkbeck, University of London

Laurea in Economia e Commercio – University of Naples Federico II

Academic Experience

Birkbeck, University of London – Department of Economics and Finance

Brunel University of London – Departments of Economics, Finance and Mathematics

Teaching

Applied Econometrics – Bank of England

Applied Finance and Statistics, Financial Econometrics, Mathematics – Birkbeck, University of London

Advanced Financial Theory, Financial Theory and Corporate Policy – Brunel University of London

Econometrics – London School of Economics, University of London

Econometrics, Laboratory of Advanced Statistics, Probability and Statistical Inference, Statistica, Tecniche Statistiche Avanzate per l'Economia e la Finanza, Time Series Analysis – University of Messina

Professional Qualifications and Consultancy

ASN – Economics, Econometrics, Economic Statistics

Hedge Fund Consultant

Chartered Accountant

Academic Leadership and Administration

Fellow, Research Centres

Principal Investigator, Research Grants

Member of Board of Directors

Director of Postgraduate Programmes; Academic Programme Convenor; PhD Supervisor and Examiner

Publications

Published in journals such as Journal of Econometrics, Journal of Applied Econometrics, Journal of International Money and Finance, Journal of Peace Research, Journal of Time Series Analysis, Oxford Bulletin of Economics and Statistics, Quantitative Finance. ([Google Scholar](#))