

CV Luca Coraggio

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Work



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Current Position

- 2022-present Research fellow [@ CSEF](#)
(Centre for Studies in Economics and Finance, Dept. of Economics and Statistics, University of Naples Federico II)
- 2020-present Postdoctoral researcher [@ DiSES Unina](#)
(Dept. of Economics and Statistics, University of Naples Federico II)

Education

- 2016–2020 PhD in Economics (XXXII ciclo), University of Naples Federico II
Thesis: [Machine Learning Methods and Applications in Economics](#)
- 2017–2018 Visiting Student @ ETH Zurich, Swiss Federal Institute of Technology
- 2014–2016 M.A. in Economics and Finance (LMEF), University of Naples Federico II
110/110 cum laude
- 2011–2014 B.A. in Economics, University of Naples Federico II
110/110 cum laude

Publications & Working Papers

- 2023 ▶ Coraggio, L., and Coretto, [Empyrial Analysis of the Quadratic Scoring for Selecting Clustering Solutions](#). In: Coretto P., Giordano G., La Rocca M. Parrella M. L., Rampichini C. (eds.) (2023) Book of Abstracts and Short Papers, 14th Scientific Meeting of the Classification and Data Analysis Group (CLADAG), Salerno, Sep. 11-13.
- ▶ Coraggio, L., and Coretto, P., [Quadratic discriminant scoring for selecting clustering solutions](#). In: Bucci A., Cartone A., Evangelista A., Marletta A. Statistical Methods for Evaluation and Quality: Techniques, Technologies and Trends (T3). 11th Scientific Meeting of the SIS Group.
- ▶ Coraggio, L., and Coretto, P., [Selecting the number of clusters, clustering models, and algorithms. A unifying approach based on the quadratic discriminant score](#), Journal of Multivariate Analysis (vol. 196, p. 105181).
- 2022 ▶ Coraggio L., Pagano M., Scognamiglio A. and Tåg J. [JAQ of All Trades: Job Mismatch, Firm Productivity and Managerial Quality](#). (SSRN Working paper)
- 2021 ▶ Coraggio L. and Coretto, P. [In-sample and cross-validated likelihood-type criteria for clustering selection](#) In: Ingrassia S., Punzo A., Rocci R. (2021). Book of Short Papers of the 5th international workshop on Models and Learning for Clustering and Classification.
- ▶ Silvestre A., Basilicata P., Coraggio L., Guadagni R., Simonelli A. and Pieri M. [Illicit drugs seizures in 2013–2018 and characteristics of the illicit market within the Neapolitan area](#) Forensic Science International (vol. 321)
- 2019 ▶ Coraggio, L. and Coretto, P. [Likelihood-type methods for comparing clustering solutions](#) In: CLADAG 12-th Scientific Meeting Books of Abstracts. Edizioni Università di Cassino. ISBN: 978-88-8317-108-6

Talks

- 2023 ▶ [Empyrial Analysis of the Quadratic Scoring for Selecting Clustering Solutions](#) @ CLADAG 2023, 14th Scientific Meeting of the Classification and Data Analysis Group. Salerno. 11/09-13/09.
- ▶ (Invited talk) [Quadratic discriminant scoring for selecting clustering solutions](#) @ IES2023, 11th Scientific Meeting of the SIS Group. Pescara. 30/08-01/09.
- ▶ (Invited talk) [Selecting The Number Of Clusters, Clustering Models, and Algorithms. A Unifying Approach Based on the Quadratic Discriminant Score](#) @ youngF2stat, University of Naples Federico II, Italy. 19/10
- ▶ [JAQ of All Trades: Job Mismatch and Firm Productivity](#) @ Economics of Firms & Labor 2023. LMU Munich. 30/06-02/07

(contacts)

2022	<ul style="list-style-type: none">▶ <i>JAQ of All Trades: Job Mismatch and Firm Productivity</i> @ EEA-ESEM Congress. Bocconi University of Milan, Italy. 22-26/08▶ <i>JAQ of All Trades: Job Mismatch and Firm Productivity</i> @ World Finance Conference, University of Turin, Italy. 1-3/08
2021	<ul style="list-style-type: none">▶ (Invited talk) <i>Selecting clustering algorithms and solutions via quadratic scoring</i> @ 14th International Conference of the ERCIM WG on Computational and Methodological Statistics and 15th International Conference on Computational and Financial Econometrics. 18/12▶ <i>JAQ of all trades - Job Mismatch and Firm Productivity</i> @ European Winter Meeting - Econometric Society (EWMES). Macroeconomics session. 14/12
2020	<ul style="list-style-type: none">▶ <i>In-sample and cross-validated likelihood-type criteria for clustering selection</i> @ MBC2 Workshop on Models and Learning for Clustering and Classification. Dipartimento di Economia e Impresa Università di Catania, Italy. 04/09
2019	<ul style="list-style-type: none">▶ (Invited talk) <i>Likelihood-type methods for comparing clustering solutions</i> @ CLADAG 12-th Scientific Meeting. Cassino, 11-13/09

Software & others

R packages	<ul style="list-style-type: none">▶ RSC: Robust and Sparse Correlation Matrix. V2.0.4. R package (CRAN). Performs robust and sparse correlation matrix estimation.
2022	<ul style="list-style-type: none">▶ Tåg J., Pagano M., Scognamiglio A., and Coraggio L. The matching between workers and jobs explains productivity differentials across firms. Vox Eu column. 9 May 2022.

Teaching

Courses	<ul style="list-style-type: none">▶ Tools for Data Analysis MOOC course, hosted on Federica Web Learning. Part of the Labor, Development & Policy evaluation program.▶ Laboratorio di Python (Bachelor). University of Naples Federico II AA: 21/22 22/23
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Teaching Assistant	<ul style="list-style-type: none">▶ Financial Econometrics (MSc). UCL School of Management. Prof Toru Kitagawa and Prof Rui Silva. AA 20/21▶ Time Series Analysis and Forecasting (MSc). UCL School of Management. Prof Saleem Bahaj and Prof Andrea Carriero. AA 20/21▶ Econometrics (Graduate). University of Naples Federico II, DISES, MEF. Prof Pietro Coretto. AA: 17/18 18/19 19/20▶ Market Microstructure (Graduate). University of Naples Federico II, DISES, MEF. Prof Marco Pagano. AA: 17/18 18/19 19/20 20/21 21/22▶ Advanced Macroeconomics (Graduate). University of Naples Federico II, DISES, MEF. Prof Tullio Jappelli. AA: 19/20 20/21 21/22 22/23▶ Macroeconomics (Bachelor). University of Naples Federico II, DISES. Prof Tullio Jappelli and Prof Saverio Simonelli. AA: 20/21 21/22 22/23
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Awards and Funding

2017–2020	Scholarship – PhD in Economics, University of Naples Federico II
2017	Winning group of internal competition in data analysis by Summer School on Clustering and Classification (University of Bologna, CLADAG, SIS).
2015–2016	<i>Best Academic Performance</i> , during the second year of M.A. in Economics and Finance.
2015	Selected for the SMI Summer School, selection is based on merits and grants fully funded program.
2014–2015	<i>Best Academic Performance</i> , during the first year of M.A. in Economics and Finance.

Past Work Experience

2020	Research assistant @ EIEF (Istituto Einaudi per l'Economia e la Finanza) Project: <i>Machine Learning Estimation of Job-Worker Matches based on Swedish Administrative data</i> . Resp. Prof. Marco Pagano
2020	Research assistant @ DiSES Unina (Dept. of Economics and Statistics, University of Naples Federico II) PRIN 2015 <i>The old age risk</i> . Scientific head: Prof. Tullio Jappelli.

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09/2015– 05/2016	Research assistant for the ERC project “ <i>Finance and Labor</i> ”(FINLAB) coordinated by Professor Marco Pagano at CSEF, University of Naples Federico II.
09/2015– 12/2015	Internship @ <i>InnoAid</i> (role: research assistant) Project: <i>Street Food Project – Kolkata</i> Project in Development Economics, Kolkata, West Bengal, India.

Skills

Languages	▶ Italian mother tongue (C2)
	▶ English full professional proficiency (C2)
Coding	C – Fortran (2018 Standard) – Matlab – Python – Posix Shell – R – STATA
OS	Linux – Windows
Other tools	▶ Audio/Video editing OBS – Blender – Gimp – Inkscape
	▶ Versioning Git
	▶ Office LibreOffice – MSOffice
	▶ Markup Languages LaTeX – HTML – Markdown
	▶ Other Unix core utilities – Amazon AWS

Additional Education & Certifications

2022 (11–15/07)	Textual analysis and Machine Learning with Applications to Economics and Finance. Società Italiana di Econometria (SidE). Perugia, Italy.
2022 (2–5/05)	Robust Statistics: Foundations and Recent Developments. III International School on Classification and Data Analysis under the auspices of ClaDAG. SIS. Como, Italy.
2021 (28/6–2/7)	Genoa Summer School on Causal Machine Learning.
2021	SQL for Data Science. UC Davis, via Coursera.
09/2020	MBC2 – Workshop on Model and Learning in Clustering and Classification. Dipartimento di Economia e Impresa, Università di Catania (Italy).
2020	Version Control with Git. Atlassian, via Coursera.
2019 (2–6/09)	Machine Learning Tools for Economists. CEMFI Summer School (Madrid, Spain).

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- 2019 Machine Learning in Credit Markets. CEMFI Summer School (Madrid, Spain).
(26-30/08)
- 2019 Advanced Panel Econometrics: Theory and Application. Postgraduate Course in Econometrics. Italian
(1-6/07) Econometric Society.
- 2019 Neural Networks and Deep Learning; Improving Deep Neural Networks: Hyperparameter tuning,
(20-27/01) Regularization and Optimization; Structuring Machine Learning Projects. *DeepLearning.ai* specialization
via Coursera.
- 2018 MBC2 – Workshop on Model-Based Clustering and Classification. Dipartimento di Economia e Impresa,
(5-7/09) Università di Catania (Italy).
- 2018 Barcelona Graduate School of Economics: Summer School in Bayesian Machine Learning and Social
(2-6/07) Sciences.
- 2018 Workshop: Fortran Modernization for Scientific Applications. University of Zurich, Department of
(6-8/06) Chemistry C.
- 2017 Summer School on Clustering and Classification. University of Bologna, Department of Statistical
(22-26/05) Sciences. CLADAG. SIS.
- 2017 Software Engineering and Parallel Programming in Modern Fortran. Cranfield University.
(27-31/03)
- 2017 Programming with Python for Data Science. By Microsoft on edX.
(7-20/02)
- 2016 Introduction to Python for Data Science. By Microsoft on edX.
(17-27/11)
- 2016 Machine Learning by Stanford University on Coursera.
(6-17/06)
- 2016 International Workshop, *SMART Stochastic Models And Related Topics*, Department of Mathematics,
(21-22/01) University of Salerno (Italy).
- 2015 Summer School, *SMI Interuniversity Mathematics Summer School*, Perugia (Italy). Courses: Mathematical
(27-28/07) Statistics, Functional Analysis.