

## Publications

### Journals

- D. Chen, P. Cirillo (2018). A Reinforced Urn Process Modeling of Recovery Rates and Recovery Times. *Journal of Banking and Finance* 96, 1-17.
- N.N. Taleb, P. Cirillo (2018). On the shadow moments of apparently infinite-mean phenomena. *Unifying Themes in Complex Systems IX: Proceedings of the Ninth International Conference on Complex Systems*, 155-164.
- A. Fontanari A., N.N. Taleb, P. Cirillo (2018). Gini estimation under infinite variance. *Physica A: Statistical Mechanics and its Applications* 502, 256-269.
- A. Fontanari, P. Cirillo, C. Oosterlee (2018). From concentration profiles to concentration maps. New tools for the study of loss distributions. *Insurance: Mathematics and Economics* 78, 13-29.
- P. Cirillo, N.N. Taleb (2016). *Expected shortfall estimation for apparently infinite-mean models of operational risk*. *Quantitative Finance* 16, 1485-1494.
- P. Cirillo, N.N. Taleb (2016). *What are the chances of war?* *Significance* 13(2), 44-45.
- M. Bonetti, P. Cirillo, P. Musile Tanzi, E. Trincherò (2016). *An analysis of the number of medical malpractice claims and their amounts*. *Plos ONE* 0153362.
- P. Cirillo, N.N. Taleb (2016). *On the statistical properties and tail risk of violent conflicts*. *Physica A: Statistical Mechanics and its Applications* 452, 29-45.
- P. Cirillo, F. Redig, W. Ruszel (2014). *Duality and stationary distributions of wealth distribution models*. *Journal of Physics A: Mathematical and Theoretical* 47, 085203. Doi:10.1088/1751-8113/47/8/085203.
- P. Cirillo, J. Hüsler, P. Muliere (2013). *Alarm systems and catastrophes from a diverse point of view*. *Methodology and Computing in Applied Probability* 15, 821-839.
- P. Cirillo (2013). *Are your data really Pareto distributed?* *Physica A: Statistical Mechanics and its Applications* 392, 5947-5962.
- P. Cirillo, P. Muliere (2013). *An urn-based Bayesian block bootstrap*. *Metrika* 76, 93-106.
- P. Cirillo, M. Gallegati, J. Hüsler (2012). *A Pólya lattice model to study leverage dynamics and contagious financial fragility*. *Advances in Complex Systems* 15, 1250069. Doi: 10.1142/S0219525912500695.
- P. Cirillo, J. Hüsler (2012). *A Polya model for cascading failures on a lattice*. *Probability in Engineering and Informational Sciences* 26, 509-534.
- P. Cirillo, G. Tedeschi, M. Gallegati (2012). *The Boulogne fish market: the social structure and the role of loyalty*. *Applied Economics Letters* 19, 1075-1079.
- P. Cirillo, M. Gallegati (2011). *The empirical validation of an agent-based model*. *Eastern Economic Journal* 38, 525-547.
- P. Cirillo, P. Vagliasindi, C. Bianchi, G. Bruno (2011). *New insights on the size distribution of Italian firms*. *Giornale degli Economisti - Italian Journal of Economics* 70, 59-91.
- P. Cirillo, J. Hüsler (2011). *Generalized extreme shock models with a possibly increasing threshold*. *Probability in the Engineering and Informational Sciences* 29, 1-16.

- P. Cirillo (2010). *An analysis of the size distribution of Italian firms by age*. Physica A: Statistical Mechanics and its Applications 389, 459-466.
- P. Cirillo, J. Hüsler (2010). *Extreme shock models: an alternative perspective*. Statistics and Probability Letters 81, 25-30.
- P. Cirillo, J. Hüsler, P. Muliere (2010). *A nonparametric approach to interacting failing systems with an application to credit risk modeling*. International Journal of Theoretical and Applied Finance 13, 1-18.
- P. Cirillo, J. Hüsler (2009). *An urn approach to generalized extreme shock models*. Statistics and Probability Letters 79, 969-976.
- P. Cirillo, J. Hüsler (2009). *On the upper tail of Italian firms' size distribution*. Physica A: Statistical Mechanics and its Applications 388, 1546-1554.
- P. Cirillo (2009). *Some Evidence about the evolution of the size distribution of Italian firms by age*. Economics Bulletin 29(3), 1727-1734.
- C. Bianchi, P. Cirillo, M. Gallegati, P.A. Vagliasindi (2008). *Validation in agent-based models: an investigation on the C@S model*. Journal of Economic Behavior and Organization 67, 947-964.
- C. Bianchi, P. Cirillo, M. Gallegati, P.A. Vagliasindi (2007). *Validating and calibrating agent-based models: a case study*. Computational Economics 30, 245-264.
- P.A. Vagliasindi, G. Verga, P. Cirillo (2006). *Mercato del credito e imprese in un modello con agenti interagenti*. Rivista Internazionale di Scienze Sociali 3, 459-490. (In Italian)

## Books and Articles in Books

- N.N. Taleb, P. Cirillo (2019). *Fat-Tails: the logic and statistics of extremes*. Forthcoming.
- P. Cirillo, N.N. Taleb (2017). *The decline of violent conflicts: what do the data really say?* Nobel Foundation Symposium 161: The Causes of Peace.
- N.N. Taleb, P. Cirillo (2016). *World War III: the final exchange (Letter)*. Significance 13, 46
- D. Delli Gatti, S. Desiderio, E. Gaffeo, P. Cirillo, M. Gallegati (2011). *Macroeconomics from the bottom up*. Springer. (Monograph)
- P. Cirillo (2011). *Book Review of Aoyama et al. (2010), Econophysics and Companies*, Cambridge University Press. The American Statistician 65 (4), 286.
- P. Cirillo, J. Hüsler (2011). *Shock models for defaults: parametric and nonparametric approaches*. In Nonparametric Statistics and Mixture Models, Hunter D., Rosenberger J., Richards D. (eds). World Scientific Press, 90-113.

## Other Academic Publications

- P. Cirillo (2012). *Some selected papers on urn models*. Habilitationsschrift Statistik (Professorial thesis), Bern University.
- P. Cirillo (2008). *New urn approaches to shock and default models*. PhD Thesis, Bocconi University in Milan.