

Publications

Working Papers and Submitted Works

- P. Cirillo, J. Hüsler (2017). *Urn-based bivariate extreme shock models*. Working Paper.
- M. Bonetti, P. Cirillo (2017). *An exact algorithm for the multinomial maxima and minima*. Working Paper.
- D. Chen, P. Cirillo (2017). *Building dependent dirichlet distributions*. Working Paper.
- D. Chen, P. Cirillo (2016). *A reinforced-urn process modeling of recovery rates and loss given default*. Submitted.

Journals

- A. Fontanari, P. Cirillo, C. Oosterlee (2017). *From concentration profiles to concentration maps. New tools for the study of loss distributions*. Insurance: Mathematics and Economics, to appear.
- 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 (2017). *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. Forthcoming.
- D. Delli Gatti, S. Desiderio, E. Gaffeo, P. Cirillo, M. Gallegati (2011). *Macroeconomics from the bottom up*. Springer. (Monograph)
- 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.

Non-Academic Publications

- P. Cirillo (2016). *Di eccezioni, ringhiere ed inevitabili cadute*. Piano Inclinato. (In Italian)
- P. Cirillo (2011). *Book Review of Aoyama et al. (2010), Econophysics and Companies*, Cambridge University Press. *The American Statistician* 65 (4), 286.