

**IES 2022 Innovation & Society 5.0:  
Statistical and Economic Methodologies for  
Quality Assessment**

**BOOK OF SHORT PAPERS**

Editors: Rosaria Lombardo, Ida Camminatiello and Violetta Simonacci

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Innovation and Society 5.0: Statistical and Economic  
Methodologies for Quality Assessment

Department of Economics, University of Campania “L. Vanvitelli”,  
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# Preface

This Book of Short Papers includes all peer-reviewed long-abstracts submitted to the IES2022 conference, titled “Innovation & Society 5.0: Statistical and Economic Methodologies for Quality Assessment”, held at the University of Campania “L. Vanvitelli” on January 27-28, 2022. IES2022 is the 10th meeting of the biennial international conference proposed by the permanent group Statistics for the Evaluation and Quality in Services (SVQS) of the Italian Statistical Society (SIS). The SVQS group, born in 2004, focuses on national research programs and applied research activities, on statistical methods and methodologies for the evaluation of the quality of services in public and private fields. For further information, please visit <https://www.svqs.it/>. IES2022 has been sponsored by the Italian Statistical Society (SIS), the European Network for Business and Industrial Statistics (ENBIS), and the International Association for Statistical Computing (IASC). In addition, also the two SIS groups Statistics and Data Science (SDS) and Enhancement of Public Statistics (VSP) actively supported the conference. IES2022 aims at stimulating a scientific debate on the challenges of Society 5.0 with respect to quality assessment. The conference provides an important moment of reflection for the development of new ideas and methodologies by promoting the rethinking of the open issues in service evaluation within the new paradigm of an interconnected cyber-social system. Service quality assessment represents the starting point for the development of effective policies for private and public institutions, which is crucial for the development of society. Big data, heterogeneous multi-layered structure and designs, cutting-edge analytical tools, and advanced data harvesting techniques have become fundamental for research; nonetheless, they require a continuous effort in terms of proper treatment, interpretation, and supervision to ensure the centrality of human and social problems. In this perspective, IES 2022 main goals are:

- to promote and coordinate the statistical and economic methodologies for the evaluation of a human-centered society emphasizing how statistical thinking, design, and analysis may be of use to a Society 5.0;
- to foster advanced methodological research supporting the assessment of the quality of social services;

- to be a platform where the experts of Statistics, Data Mining, Data Science, Machine Learning, and related disciplines meet for analyzing Big Data.

The high turn-out of the conference, with a total of 107 presentations organized in 22 solicited sessions and 11 contributed sessions, two plenary talks, and the participation of over 300 authors, made evident a very alive interest in evaluation topics. Previous IES editions include:

- IES2009 was held at the University of Brescia (June 24-26, 2009) with selected papers published in special issues of *Electronic Journal of Applied Statistical Analysis (EJASA)* and *Statistica & Applicazioni*;
- IES2011 was held at the University of Florence (May 30 – June 1, 2011) with selected papers published in a special issue of the *Journal of Applied Quantitative Methods*;
- IES2013 held at the University of Milan “Bicocca” (December 9 – 13, 2013) with selected papers published in the *Procedia Economics & Finance* (Elsevier Publisher);
- IES2015 was held at the University of Bari “Aldo Moro” (June 8 – 9, 2015) with selected papers published in a special issue of *Quality & Quantity*;
- IES2017 held at the University of Naples “Federico II” (September 6 – 7, 2017) with selected papers published in special issues of *Social Indicator Research*, *Quality & Quantity*, and *EJASA*;
- IES2019 was held at the European University of Rome (July 4 – 5, 2019) with selected papers published in special issues of *Socio-Economic Planning Science* and *EJASA*.

All IES2022 contributions are based on the development of innovative statistical methodologies or interesting applications. The topics covered in the numerous presentations range over the following fields: Sustainability, Health, Wellness, Sport, Tourism, Education, Training and Research, Bank and FinTech, Transportation, Environment, Enterprise, Cultural changes and values, Industry and Finance, E-commerce, Digital Marketing, Labour Market, Public Administration, Advertising, Political preferences, Justice System. Several short papers deal with the shock of the COVID-19 pandemic and its impact in different areas such as poverty and sustainability, education and distance learning, student satisfaction, environment, health services, and social interactions. From a methodological standpoint, many of the short papers deal with challenging structures such as high-dimensional data, complex survey designs, constrained variability, sparsity, multicollinearity, and multidimensional longitudinal series. A wide range of statistical tools and models have been employed, including functional data analysis, various types of regression models (high-dimensional, logit, quantile, OLR, LASSO, etc.), machine learning algorithms for classification, methods for multi-way data and contingency tables,

generalized discriminant analysis, multidimensional Item Response Theory, PLS-SEM, advanced visualization techniques, compositional data analysis, Bayesian methods and so on. Extended versions of selected IES2022 papers will be included in a special issue of the Computational Statistics Journal titled “High-dimensional Data Analysis and Visualisation to Assess Service Quality” and of Annals of Operations Research Journal, titled “Statistical Methods and Data-Driven for Decision Making in Public Sector”.

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# Contents

<b>Solicited Session SS1 – <i>Compositional Data Analysis</i></b>	
<b>Organizer and Chair: Gianna Monti</b>	<b>1</b>
Rieser C. and Filzmoser P. <i>Compositional Data and graph theory . . . . .</i>	2
Egozcue J. J., Pawlowsky-Glahn V. and Buccianti A. <i>Compositional deviations from linear and non-linear equilibria . . . . .</i>	8
Monti G. S. and Filzmoser P. <i>The knockoff filter for FDR control in robust ZeroSum regression in microbiome analysis . . . . .</i>	14
<b>Solicited Session SS2 - <i>Monitoring progress towards SDGs: statistical approaches and methods for measuring poverty, inequalities and food insecurity</i></b>	
<b>Organizer and Chair: Luca Secondi</b>	<b>18</b>
Marchetti S., Giusti C., Pratesi M. and Biggeri L. <i>Poverty indicators adjusted using local price indexes . . . . .</i>	19
Tonutti G., Bertarelli G., Giusti C. and Pratesi M. <i>Assessing the targeting of the anti-poverty measure “Reddito di Cittadinanza” using Small Area Estimation methods . . . . .</i>	25
Vargas-López A. and Secondi L. <i>Household consumption and food insecurity in Mexico: COVID19 and sustainable development . . . . .</i>	31
<b>Session of free contributes SCL1 – <i>Big Data, Proximity data, Multi way data</i></b>	
<b>Chair: Donatella Vicari</b>	<b>37</b>
Metulini R. and Carpita M. <i>Forecasting Traffic Flows with Complex Seasonality using Mobile Phone Data . . . . .</i>	38
Simonacci V., Menini T. and Gallo M. <i>CP decomposition of 4th-order tensors of compositions . . . . .</i>	44
Bove G. <i>A strategy of analysis of symmetry and skew-symmetry in asymmetric relationships . . . . .</i>	50
<b>Session of free contributes SCL2 – <i>Industry and Society</i></b>	



<b>Chair: Germana Scepi</b>	<b>56</b>
Crosato L., Domenech J. and Liberati C. <i>Toward an early detection of SME's default with websites' indicators</i> . . . . .	57
Angelone R. <i>Italians' Culture and Values after two years of pandemic</i> . .	63
Aria M., Cuccurullo C., D'Aniello L. and Spano M. <i>Thematic evolution of Academic Medical Centers' research: a focus on Italian public owned AOU's in metropolitan areas</i> . . . . .	67
<b>Session of free contributes SCL3 – Society and Tourism</b>	
<b>Chair: Emma Zavarrone</b>	<b>73</b>
Rondinelli R., Palazzo L. and Ievoli R. <i>Local clustering coefficient to measure intra-regional tourism in Italy</i> . . . . .	74
Zavarrone E., M. and Forciniti A. <i>Local clustering coefficient to measure intra-regional tourism in Italy</i> . . . . .	80
Firza N. <i>Sustainable tourism: The case of Albania</i> . . . . .	86
Romano M., Zammarchi G. and Conversano C. <i>Threshold-based Naïve Bayes Classifier Customer Satisfaction evaluation</i> . . . . .	90
<b>Session of free contributes SCL4 –Society and Innovation</b>	
<b>Chair: Michelangelo Misuraca</b>	<b>95</b>
Seri E., Alaimo L. S., di Bella E., Cataldo R. and Piscitelli A. <i>Migrant Integration Policy Index (MIPEX): an analysis of countries via Gaussian mixture modelbased clustering</i> . . . . .	96
Rossi L. and Daddi S. <i>The measure of the BES: a proposal for the aggregation of the indicator education and training</i> . . . . .	102
Marino M., Mazza R., Misuraca M. and Stavolo A. <i>Monitoring consumer sentiment using control charts</i> . . . . .	108
<b>Session of solicited contributes SS3 – Statistical methods for the assessment of student careers in higher education</b>	
<b>Organizer and Chair: Maria Prosperina Vitale</b>	<b>114</b>
La Rocca M., Niglio M. and Restaino M. <i>Predicting university students' churn risk</i> . . . . .	115
Primerano I., Santelli F. and Usala C. <i>Discovering archetypal universities in Italian higher education mobility flows</i> . . . . .	121
Cascella C. and Ragozzini G. <i>Measuring quality of students' careers in Higher Education: a systematic literature review</i> . . . . .	127
Porcu M., Sulis I. and Usala C. <i>Estimating the peers effect on students' university choices</i> . . . . .	134

<b>Session of solicited contributes SS4 – Conformity assessment and quality predictions- itENBIS</b>	
<b>Organizer and Chair: Amalia Vanacore</b>	<b>140</b>
Vanacore A., Pellegrino M. S. and Ciardiello A. <i>Testing the predictive performance of multi-class classifiers</i> . . . . .	141
Borgoni R., Gilardi A. and Zappa D. <i>Optimal Subgrids from Spatial Monitoring Networks</i> . . . . .	148
Pennechi F. and Kuselman I. <i>Extension of the JCGM 106:2012 - Conformity assessment of multicomponent items and finite statistical samples</i> . . . . .	153
<b>Session of solicited contributes SS5 – Big Data and Large-dimensional Data</b>	
<b>Organizer and Chair: Stefania Mignani</b>	<b>160</b>
Farné M. and Vouldis A. <i>ROBOUT: a conditional outlier detection methodology for large-dimensional data</i> . . . . .	161
Camillo F. <i>Behaviours, emotions and opinions in modern citizen or customer relationship systems: a correct integration of small and big data for hyper-targeting, personal advertising and look-alike</i> . . . . .	168
Camminatiello I. and Lucadamo A. <i>A model for assessing sea environmental quality</i> . . . . .	172
<b>Session of solicited contributes SS6 – Health Quality</b>	
<b>Organizer and Chair: Paolo Mariani</b>	<b>178</b>
Bartolini B., Bertoldi S., Benedan L., Galeone C., Mariani P., Sofia F. and Zenga M. <i>The uneasiness index in a patient-designed quality of life questionnaire</i> . . . . .	179
Benedan L., Hachem M. E., Galeone C., Mariani P., Pilo C. and Tadini G. <i>Assessing the Quality of Life of patients with Epidermolysis Bullosa (EB): Development of a patient-centered questionnaire</i> . . . . .	184
Marletta A. and Morandi M. <i>Survival analysis in a business context: how to control the abandons of my subscribers</i> . . . . .	190
<b>Session of free contributes SCL5 – Assessing Performance</b>	
<b>Chair: Cristina Davino</b>	<b>194</b>
di Trapani G. <i>Political performance measuring and tracking through a system based on the Political Performance Indicator (Iep): Naples 2021 case</i> . . . . .	195
Montanari G. E. and Doretto M. <i>A class of case-mix adjusted probability-based indices for performance evaluation</i> . . . . .	202

Cavicchia C., Sarnacchiaro P., Vichi M. and Zaccaria G. <i>An ultrametric model to build a Composite Indicators system</i> . . . . .	208
<b>Session of free contributes SCL6 – <i>Statistical Learning</i></b>	
<b>Chair: Massimo Aria</b>	<b>212</b>
Migliorati M. and Brentari E. <i>Feature definition for NBA result prediction through Deep Learning</i> . . . . .	213
Levantesi S., Lizzi M. and Nigri A. <i>An application of contrast trees for mortality models diagnostic and boosting</i> . . . . .	219
Aria M., Gnasso A. and D’Aniello L. <i>Twenty Years of Random Forest: preliminary results of systematic literature review</i> . . . . .	225
Park H., Hong J., Shin Y. and Park J-S. <i>A study on the GEV activation function for classification of class imbalance data</i> . . . . .	231
<b>Session of free contributes SCL7 – <i>Society and Disparity</i></b>	
<b>Chair: Pasquale Sarnacchiaro</b>	<b>236</b>
Alaimo L. S., D’Urso P. and Nigri A. <i>The gender gap in lifespan disparity as a social indicator of international countries: A fuzzy clustering analysis approach</i> . . . . .	237
Iannario M. and Tarantola C. <i>Modelling scale effects via a Bayesian approach: an application to decision making in public sector</i> . . . . .	243
Gangi F. , Daniele L. M. and Coscia M. <i>Board Gender Diversity and Social engagement: evidence from the banking industry</i> . . . . .	249
<b>Session of free contributes SCL8 – <i>Education</i></b>	
<b>Chair: Matilde Bini</b>	<b>256</b>
Davino C. and Lamberti G. <i>Assessing heterogeneity in students’ performance. The case of the Massive Open Online Courses</i> . . . . .	257
Primerano I., Catone M. C., Giordano G. and Vitale M. P. <i>Assessing undergraduate students’ perceptions of distance learning during the COVID-19 pandemic</i> . . . . .	263
Crisci A., Lucadamo A. and Amenta P. <i>PhD satisfaction analysis in Italian University via Classification tree, Bagging and Random Forest</i>	269
Cervellera S., Cusatelli C. and Giacalone M. <i>Comparative Analysis of Student Learning: Technical, Methodological and Result Assessing of PISA-OECD and INVALSI-Italian Systems</i> . . . . .	275
<b>Session of solicited contributes SS7 – <i>SEM with PLS: Theory and Applications</i></b>	
<b>Organizer and Chair: Enrico Ciavolino</b>	<b>281</b>

Wang S., Cheah J. and Roldan J. L. <i>PLS-SEM basics and its potential applications: A quick journey</i> . . . . .	282
Cefis M. and Carpita M. <i>A PLS-SEM confirmatory composite analysis for football goalkeeper's performance validation</i> . . . . .	288
Pasca P., Misuraca M., Meloni A. and Ciavolino E. <i>Text-mining and PLS-SEM combination to measure food satisfaction with Google Review: When the gut (re)counts!</i> . . . . .	294
<b>Session of solicited contributes SS8 – Applications of non standard statistical tools to real-life</b>	
<b>Organizer and Chair: Antonio D'Ambrosio</b>	<b>300</b>
Iorio C. and Pandolfo G. <i>A robust strategy for building a financial portfolio</i>	301
Ruscione M. N. and De Luca G. <i>Conditional copula a financial application</i>	307
Ortu M., Frigau L. and Contu G. <i>Explaining Student Satisfaction Assessments: A Natural Language Processing Approach</i> . . . . .	313
<b>Session of solicited contributes SS9 – Innovation and Value Co-creation in Society</b>	
<b>Organizers and Chairs: Alessandra De Chiara &amp; Anna D'Auria</b>	<b>319</b>
Mauro S. <i>The smart working towards a Society 5.0</i> . . . . .	320
Del Vacchio E., Carignani F., Laddaga C. and Bifulco F. <i>Innovative interaction in Society 5.0: insights from the cultural sector</i> . . . . .	326
D'Auria A. and De Chiara A. <i>Society 5.0: a bibliometric analysis</i> . . . . .	333
<b>Session of solicited contributes SS10 – Statistical learning for mainstream press, health and fiscal data</b>	
<b>Organizer and Chair: Claudio Conversano</b>	<b>339</b>
Baldassarre A. and Carullo D. <i>The regression trunk model for partitioning Italian municipalities based on their fiscal capacities and its determinants</i> . . . . .	340
Pandolfo G. and Iorio C. <i>An analysis of Italian healthcare mobility through a depth-based clustering procedure</i> . . . . .	346
Dossou B. F. P. and Wilhelm A. F. X. <i>Automatic Fake News Detection to Ensure Quality of News Articles</i> . . . . .	352
<b>Session of solicited contributes SS11 – Multi-way Methods for Evaluation Service</b>	
<b>Organizer and Chair: Michele Gallo</b>	<b>358</b>
Simonacci V., Marino M., Grassia M. G. and Gallo M. <i>Multiple factor analysis with external information on PISA survey data</i> . . . . .	359

Bocci L. and D. Vicari D. <i>A three-way analysis of well-being in Italy over time</i> . . . . .	365
Cerqueti R., Mattera R. and Scepi G. <i>Multiway approach for clustering time series with time varying parameters</i> . . . . .	371
<b>Session of solicited contributes SS12 – Assessment of Management Quality</b>	
<b>Organizer and Chair: Clelia Fiondella</b>	<b>377</b>
Belfiore A., Cuccurullo C. and Aria M. <i>Using partial triadic analysis for depicting the temporal evolution of Italian private healthcare organizations</i> . . . . .	378
Bollani L., Celegato A., Barbero F. and Fontemaggi F. <i>Management of the human factor into the company. An experience from the aeronautic sector.</i> . . . . .	385
<b>Session of solicited contributes SS13 – New technologies for students learning assessment and evaluation</b>	
<b>Organizer and Chair: Alfonso Iodice D’Enza</b>	<b>391</b>
Themelis E. and Markos A. <i>A non parametric cognitive diagnostic method in classroom assessment conditions</i> . . . . .	392
Iannario M., Iodice D’Enza A. and Romano R. <i>Hybrid unfolding models to Likert-scale data to assess distance learning perception in higher education</i> . . . . .	398
Pacella D., Fabbricatore R., Galluccio C. and Palumbo F. <i>Classification of Statistics learners using multi-dimensional latent class IRT model and archetypal analysis: the ALEAS app</i> . . . . .	404
<b>Session of solicited contributes SS14 – Labor Market and Enterprises</b>	
<b>Organizer and Chair: Lucio Masserini</b>	<b>408</b>
Maggioni G., Mariani P., Marletta A. and Zenga M. <i>Searching for new trends and dynamics in Labour Market: a statistical approach for the recruiting process</i> . . . . .	409
Bruttini P., Mariani P., Marletta A., Masserini L. and Zenga M. <i>A new definition of the professional figure Open Manager</i> . . . . .	413
<b>Session of solicited contributes SS15 – Statistical Approaches to Environmental Sustainability</b>	
<b>Organizer and Chair: Alfonso Piscitelli</b>	<b>417</b>
Aspinall R. <i>Measuring sustainability as an emergent property of whole system dynamics</i> . . . . .	418

Alaimo L. S. and Finocchiaro G. <i>Tourism sustainability in the Italian regions: a fuzzy approach</i> . . . . .	424
D’Uggento A. M. <i>How young people perceive environmental issues, react to ecological concerns and commit themselves to sustainable behaviours</i>	430
<b>Session of solicited contributes SS16 – <i>Statistical Methods for Environmental, Natural Resources and Health Assessment</i></b>	
<b>Organizer and Chair: Alessio Pollice</b>	<b>437</b>
Ferretti A., Ippoliti L. and Valentini P. <i>Spatial-ARFIMA models for the statistical analysis of environmental lattice processes</i> . . . . .	438
Arima S., Pasculli G. and Polettini S. <i>A Bayesian non parametric approach for bias correction for underreported data</i> . . . . .	444
Lasinio G. J., Mastrantonio G., Pollice A., Ventura D., Mancini G. and Ardizzone G. <i>Assessment of the impact of anthropic pressures on the Giglio island meadow of Posidonia oceanica</i> . . . . .	450
<b>Session of solicited contributes SS17 – <i>Functional Data Analysis Methodologies for Quality Assessment</i></b>	
<b>Organizer and Chair: Elvira Romano</b>	<b>456</b>
Fortuna F., Maturo F. and Di Battista T. <i>Improving the quality of questionnaires via the combined use of functional outlier detection and Item Response Theory</i> . . . . .	457
Naccarato A., Fortuna F. and Terzi S. <i>Assessing government effectiveness over time: a functional data analysis approach</i> . . . . .	462
Balzanella A. and Verde R. <i>Mining Distributed Acoustic Sensing data for vehicle traffic monitoring</i> . . . . .	467
<b>Session of solicited contributes SS18 – <i>Evaluation and assessment of cognitive and learning processes</i></b>	
<b>Organizer and Chair: Francesco Palumbo</b>	<b>473</b>
Ponticorvo M. and Argiuolo T. <i>Neuropsychological Assessment supported by Technology: the E-BTT case</i> . . . . .	474
Milano N. and Gigliotta O. <i>Mining Introducing OpenAi-ES in Interactive Data. Clustering with R-EVOK</i> . . . . .	480
Davino C., Gherghi M., Palumbo F. and Vistocco D. <i>Modeling heterogeneity in student’s satisfaction during the Covid-19 pandemia</i> . . .	484
<b>Session of solicited contributes SS19 – <i>Substainability and Environment</i></b>	
<b>Organizer and Chair: Ida Camminatiello</b>	<b>490</b>

Lombardo R. and Beh E. J. <i>Partitioning the Cressie-Read divergence statistic for three-way contingency tables: a study on environmental sustainability data</i> . . . . .	491
Prahadchai T., Hong J., Busababodhin P. and Park J-S.. <i>Analysis of maximum precipitation in Thailand using non-stationary extreme value models</i> . . . . .	498
Tregua M. and Scaglione M. <i>Assessing citizens' participation to urban transformation: a review of quantitative methods</i> . . . . .	504
<b>Session of solicited contributes SS20 – Statistical methods for health and environmental impact assessment</b>	
<b>Organizer and Chair: Fabrizio Mauro</b>	<b>512</b>
Gattone S. A. and Di Battista T. <i>Density estimation via Functional Data Analysis</i> . . . . .	513
Evangelista A., Acal C., Aguilera A. M., Sarra A., Di Battista T. and Palermi S. <i>A new multivariate functional ANOVA approach for assessing air quality data amid COVID-19 pandemic</i> . . . . .	517
Diana A., Romano E. and Irpino A. <i>Conformal Prediction for Geographically Weighted Functional Regression models: an application for environmental impact assessment.</i> . . . . .	523
<b>Session of solicited contributes SS21 – Local sustainability assessment: challenges in building quality indicators</b>	
<b>Organizers and Chairs: Francesca Fortuna &amp; Alessia Naccarato</b>	<b>529</b>
Grimaccia E. <i>Urban Sustainability Assessment: A Proposal for an Index Based on SDGs' Indicators</i> . . . . .	530
Liberati P. and Resce G. <i>Between and Within Country Inequality in Regional Well Being</i> . . . . .	536
Di Battista T., Nissi E. and Sarra A. <i>Equitable and sustainable well-being over time: a functional approach</i> . . . . .	542
<b>Session of free contributes SCL9 – Health and Covid-19</b>	
<b>Chair: Maria Sole Pellegrino</b>	<b>548</b>
Cao N., Calcagní A. and Finos L. <i>Twitter about COVID-19: An application of Structural Topic Models to a sample of Italian tweets</i> . . . .	549
Parretti C., Tartaglia R., Sbrana G., Mandó M. and Pacchi S. <i>Assessing the quality of a health service through the risk profile number (RPN)</i>	555
Di Lorenzo G., Franchetti G. and Politano M. <i>The insurance premium structure for a covid-19 insurance policy</i> . . . . .	562

**Session of solicited contributes SS22 – *Statistics, culture and tourism***

**Organizer and Chair: Marica Manisera** **568**

Cristiani P. *How data can influence the promotion and the consumption of cultural experience* . . . . . **569**

Carpita M., Manisera M. and Zuccolotto P. *Mobile phone data to monitor the impact of social and cultural events of Brescia* . . . . . **575**

Capecchi S., Quaranta G. and Salvia R. *Analysing opinions on sustainable tourism in the Vallo di Diano area, Campania, Italy* . . . . . **582**

**Session of free contributes SCL10– *Time Series data, Panel data and Circular Economy***

**Chair: Anna Crisci** **588**

Scaccabarozzi D., Toninelli D., Zurlo D., Bacchini F. and Iannaccone R. *Testing the Participation Gap Inclusion within the Wage Phillips Curve* . . . . . **589**

Fusco D., Liguori M. A. and Moretti V. *Multisource approach for trends evaluation. An application at the agricultural sector* . . . . . **596**

Bonnini S. and Borghesi M. *A permutation test on the relationship between Circular Economy and firm size* . . . . . **601**

Mele S., Izzo F. and Tomnyuk V. *Circular economy and business models: a literature review* . . . . . **607**

**Session of free contributes SCL11 – *Modelling Extreme Values, High dimensional, time series data***

**Chair: Violetta Simonacci** **611**

Shin Y., Busababodhin P. and Park J-S. *Modeling extreme values using the  $r$ -largest four parameter distribution* . . . . . **612**

Sabri M., Maturo F., Verde R., Riffi J. and Yahyaouy A. E. *Classification of ECG signals based on functional data analysis and machine learning techniques* . . . . . **618**

Park J-S., Shin Y., Shin Y. and Hong J. *Determining shape parameters in a climate multi-model ensemble* . . . . . **624**



## A new multivariate functional ANOVA approach for assessing air quality data amid COVID-19 pandemic

### *Un nuovo approccio funzionale dell'ANOVA multivariata per la valutazione dei dati sulla qualità dell'aria durante la pandemia COVID-19*

Adelia Evangelista, Christian Acal, Ana M. Aguilera, Annalina Sarra, Tonio Di Battista and Sergio Palmeri

**Abstract** To reduce the SARS-CoV-2 virus spreading, worldwide governments implemented a series of restriction measures that led to a downturn in several economic sectors. Recent studies have instead documented a respite to the environment. In this work, we evaluate the impact of lockdown on air quality of the urban area of Chieti-Pescara (Abruzzo region, Italy). To this end, we adopt a functional data analysis approach. Specifically, to check the differences between the temporal evolution of different pollutants ( $PM_{10}$ ,  $PM_{2.5}$ ,  $NO_2$  and benzene) in terms of the location of measuring stations, a novel approach for multivariate FANOVA for independent measures, is proposed. The results obtained reveal changes in pollutants behaviour during the lockdown period.

**Abstract** Per ridurre la diffusione del virus SARS-CoV-2, i governi di tutto il mondo hanno implementato una serie di misure restrittive che hanno portato a una recessione in diversi settori. Recenti studi hanno, invece, documentato una tregua per l'ambiente. In questo lavoro, valutiamo l'impatto del lockdown sulla qualità dell'aria dell'area urbana di Chieti-Pescara (regione Abruzzo, Italia). A tal fine, adottiamo un'analisi funzionale dei dati. Nello specifico, per verificare le differenze tra l'evoluzione temporale di diversi inquinanti ( $PM_{10}$ ,  $PM_{2.5}$ ,  $NO_2$  e benzene) a seconda della posizione delle stazioni di monitoraggio, si propone un nuovo approccio basato sulla FANOVA multivariata per misure indipendenti. I risultati ottenuti rivelano cambiamenti nel comportamento di tutti gli inquinanti durante il periodo di lockdown.

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**Key words:** Air pollution, COVID-19/Lockdown, FDA/Functional Data Analysis, Public health, Multivariate ANOVA

## 1 Introduction

Starting from the first outbreak, first identified in Wuhan (China), in late December 2019, the Coronavirus disease affected the entire world, posing major public health and governance concerns. Due to the wide spread of this pandemic disaster, authorities enforced different measures, resulting in prohibitions of various aspects of human activities. Global and local economy had intense damaging, especially in sectors such as tourism, commodity markets and transportation. On the other hand, several works have reported that highly industrialized zones of the world observed a remarkable reduction in air pollution, essentially due to restrictions placed upon industrial activities and the dropping in road transport. To this regard, [1] detected a significant reduction of air pollution in various areas of China and India; [2] studied the behaviour of the levels of pollutants across USA while [3] reported a sharp reduction in air pollution in large parts of Europe. Following these lines of research, in this paper, we investigate the effects of the quarantine policies adopted by the Italian Government on air quality in the urban area of Chieti-Pescara (Abruzzo region, Italy). By carrying out a functional data analysis (FDA), we compare the behaviour of different air pollutants in two different periods of time: before lockdown and during lockdown days. Starting from the foundations given by [4, 5], the FDA has been extensively used in the last decades, also in environmental studies, because FDA paradigm makes it possible to work with the entire time spectrum of pollutants time series, bringing additional information to be recovered from the data than in the vectorial approach (see, among others, [6], [7]). Within the methodological FDA framework, we proposed here a novel approach based on the Functional Analysis of Variance (FANOVA) for independent measures. The rest of the paper is organised as follows: Section 2 gives the description of the area under study and the air pollutants. Section 3 briefly defines the new methodology proposed while in Section 4 the main results obtained are illustrated. Finally, in Section 6 there are some concluding remarks.

## 2 Area of study

In this work, we take into account the metropolitan area of Chieti-Pescara (along the Adriatic coast of central Italy), defined of critical importance in terms of environmental pollution. Chieti-Pescara conurbation represents one of the most important industrial pole of the Abruzzo. In the last years, this area has registered an increase of industrial activity, as well as of the urban development. All these aspects make the metropolitan area the locus of growing environmental concerns for the high level

Assessing air quality

of resource consumption, greenhouse gas emissions and air quality pollution.

## 2.1 Air pollution data

Air pollution data for this analysis consists in hourly measurements of PM<sub>10</sub>, PM<sub>2.5</sub>, NO<sub>2</sub> and benzene, detected by the Regional Agency for the Environmental Protection (ARTA) of Abruzzo by means of five monitoring stations of the regional air quality network. The air quality monitoring sites of Pescara (Teatro d'Annunzio), Chieti and Francavilla are defined as *Urban Background type* (UB) due to their spatial location not affected by important pollution sources. On the other hand, the monitoring stations of Pescara (Via Firenze) and Montesilvano are named as *Urban Traffic type* (UT) because are nearby roadside, so they are influenced by traffic emissions. The pollutants data collected have been divided in two time intervals: the first is defined *pre-lockdown period* starting from the 1st February 2020 to the 10th of March 2020; the second is named *during-lockdown period* from the 11st of March to the 18th of April 2020.

**Table 1** Net and % variation of pollutants concentration levels in the urban area of Chieti-Pescara

Net variation	UT			UB	
	fi	mo	th	ch	fr
NO <sub>2</sub>	-13.9	-14.7	-21.2	-10.3	-7.6
PM <sub>10</sub>	5.1	3.7	5.7	4.3	7.3
PM <sub>2.5</sub>	2.9	2.2	3.1	4.4	4.1
Benzene	-0.31	-0.15	0.22	0.18	0.04
<b>% variation</b>					
NO <sub>2</sub>	-57.9	-58.7	-65.2	-54.8	-49.1
PM <sub>10</sub>	20.5	16.8	22.0	19.4	40.8
PM <sub>2.5</sub>	19.0	15.6	19.8	26.7	34.4
Benzene	-32.57	-27.56	40.06	19.63	4.27

### Acronyms of monitoring stations:

fi=Via Firenze; mo=Montesilvano; th=Teatro d'Annunzio; ch=Chieti; fr=Francavilla al Mare

An initial investigation of the net and percentage variations of the four pollutants in the different monitoring sites, before and during lockdown, is given in Table 1. The analysis shows that NO<sub>2</sub> recorded a significant and marked reduction both in traffic and in background monitoring stations. This is in line with our expectations, due to the collapse of vehicular traffic after the measures imposed by the government. The levels of particulate matter (PM<sub>10</sub> and PM<sub>2.5</sub>) registered an increment in all measuring sites. This could be reasonable knowing the peculiarity of this pollu-

tant. Finally, for benzene, we observed an opposite behaviour: for the UT stations the pollutant decreases, while it increases in the BT stations.

### 3 Methodological framework

In FDA approaches, the data analyzed are curves, or more typically functions, that varying over time, space, or other continuous support. The first approach proposed in this work has the aim of testing the equality, across two different conditions or periods, of mean functions related to a unique functional variable. Let  $X_{jr}(t)$  be the sample functions, where  $t \in T = [a, b]$  is the temporal time interval,  $j = 1, \dots, n$  is the sample unit and  $r = 1, \dots, R$  represents the number of the different periods or time (or conditions) to compare. In the current work, we compare only two different periods ( $R = 2$ ). We define with  $\mu_r(t) = E[X_{jr}(t)]$  the mean function associated to each functional variable in each condition or time period. The aim is to test  $H_0 : \mu_1(t) = \mu_2(t) \forall t \in [a, b]$ , against the alternative that its negation holds. The two statistics proposed to carry out the hypothesis testing are those introduced by [8] which take into account simultaneously the between and within variabilities. Smaga's statistics are defined as:

$$\mathcal{D}_n = n \int_T \frac{(\bar{X}_1(t) - \bar{X}_2(t))^2}{\hat{K}(t,t)} dt,$$

$$\mathcal{E}_n = \sup_{t \in [a,b]} \left\{ \frac{n (\bar{X}_1(t) - \bar{X}_2(t))^2}{\hat{K}(t,t)} \right\},$$

$$\text{where } \hat{K}(t,t) = \frac{\sum_{j=1}^n [(X_{j1}(t) - \bar{X}_1(t)) - (X_{j2}(t) - \bar{X}_2(t))]^2}{n-1}.$$

$\mathcal{D}_n$  and  $\mathcal{E}_n$  can be computed by considering the basis expansion. A further stage in our analysis was to test the equality of the multivariate dimensional mean functions for independent groups ( $g$ ). To comply with this aim, we consider the multivariate FANOVA for independent measures, introduced and described in detail in [9]. An important result about FANOVA has been obtained by [10] which demonstrate that FPCA of  $X(t)$  is the same as to apply a Multivariate PCA on the matrix  $A\Psi^{1/2}$ . The hypothesis to test is:

$$\{ H_0 : \mu_1(t) = \dots = \mu_g(t) \forall t \in [a, b].$$

against the alternative that its negation holds. In this setting, two problems are encountered. First, the multivariate homogeneity tests do not perform well with high dimensional vectors and the number of basis functions needed for an accurate approximation of sample is usually high. As a solution, we propose to test the multivariate homogeneity on the vectors of the most explicative principal components scores. This new methodology proposes an extension of the novel parametric and

Assessing air quality

nonparametric approaches introduced using Functional Principal Component Analysis for univariate functional data ([11]) to the multivariate case.

## 4 Results

The impact of lockdown measures on air quality has been investigated with the functional testing procedures described in Sect. 3. To carry out the analysis, we convert the discrete values into curves, by means of cubic B-spline smoothing with 20 basis functions. Firstly, we adopted a FANOVA for repeated measures to statistically prove the results obtained in Table 1. The statistics  $\mathcal{D}_n$  and  $\mathcal{E}_n$  are used to test the within and between group variability and the p-values obtained by means of permutation tests. The results of the tests are significant for NO<sub>2</sub>, PM<sub>10</sub> and PM<sub>2.5</sub>, suggesting that there are differences for these pollutants in the means curves before and during the lockdown period. Not statistical significance was found, instead, for benzene. However, considering that the results of hypotheses testing for benzene are very close to the limit region and taking into account the small sample size, we can also conclude that there are also differences in the means curves of benzene for the two time periods. A second step of our study consists in the multivariate analysis of variance for independent measures. We tested if there are differences between the temporal evolution of all pollutants in terms of the location of measuring station. According to the results displayed in in Table 2, significant differences were found in terms of the location of the monitoring stations in relation to PM<sub>10</sub> (before lockdown) and benzene (during lockdown).

**Table 2** Multivariate FANOVA for independent measures

<i>p-value</i>	<b>BL</b>	<b>DL</b>
All pollutants	0.000	0.302
NO <sub>2</sub>	0.562	0.272
PM <sub>10</sub>	0.000	0.306
PM <sub>2.5</sub>	0.889	0.685
Benzene	0.186	0.000

**Acronyms:**

BL=Before Lockdown; DL=During Lockdown

## 5 Conclusion

In this work, changes in air pollution during the COVID-19 pandemic have been evaluated by means of a functional analysis of variance with univariate repeated

measures and multivariate independent measures. The results has proven a possible misclassification of air monitoring stations in the urban area of Chieti-Pescara, probably due to the  $\text{NO}_2$ . since the proposed technique failed to discriminate between UB and UT measuring sites, despite the fact that  $\text{NO}_2$ , in urban areas, is a pollutant mostly produced by traffic emissions. This result is of great importance for environmental protection agencies which should identify the presence of redundant or misclassified monitoring sites, in order to reduce the cost of pollution monitoring and ensure the integrity and accuracy of air pollution information.

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