

Caterina SANTI

CONTACT INFORMATION

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CURRENT POSITION

JAN. 2019 - Lecturer (Assistant Professor) in Finance, **Cork University Business School**,
Cork, Ireland

RESEARCH INTERESTS

Climate Finance, Behavioural Finance, Empirical Asset Pricing, Financial Econometrics.

EDUCATION

DEC. 2018 Ph.D. International Doctoral Program in ECONOMICS
Sant'Anna School of Advanced Studies, Institute of Economics, Pisa, Italy
Supervisor: Prof. Giulio BOTTAZZI
External examiners: Prof. Mathijs A. VAN DIJK, and Prof. Fulvio CORSI

MAY 2014 M.Sc. in BANKING, CORPORATE FINANCE AND FINANCIAL MARKETS
University of Pisa, Department of Economics and Management, Pisa, Italy
110/110 *summa cum laude*

JULY 2012 B.Sc. in ECONOMICS
University of Pisa, Department of Economics and Management, Pisa, Italy
110/110 *summa cum laude*

FURTHER EDUCATION

JUN. 2020 Postgraduate Certificate in TEACHING AND LEARNING IN HIGHER EDUCATION
University College Cork, Centre for the Integration of Research, Teaching and
Learning, Cork, Ireland

ACADEMIC VISITS

JAN.- SEP. 2018 Visiting Scholar, **University of Technology Sydney**, Sydney, Australia
MAR.-JUN. 2017 Visiting Researcher, **Vrije Universiteit Amsterdam**, Amsterdam, Netherlands
SEP. 2015 Visiting Student, **Université de Strasbourg** and **BETA**, Strasbourg, France

PUBLICATIONS

Refereed Journals

- Chan, Joshua C. and Santi, Caterina (2021) Speculative Bubbles in Present-Value Models: A Bayesian Markov-Switching State Space Approach. **Journal of Economic Dynamics and Control** (ABS ranking 3) *forthcoming*.

- Moretti, Angelo and Santi, Caterina (2020) Commentary to Klingwort, J., and Schnell, R. (2020). Critical Limitations of Digital Epidemiology: Why COVID-19 Apps Are Useless. **Survey Research Methods**, 14(2), 95-101. Available at: <https://doi.org/10.18148/srm/2020.v14i2.7726>
- Santi, Caterina, and Santoleri, Pietro, 2017. Exploring the link between Innovation and Growth in Chilean firms. **Small Business Economics** (ABS ranking 3) 49 (2): 445-467. Available at: <https://doi.org/10.1007/s11187-016-9836-4>

Working Papers

- Investors' Climate Sentiment and Financial Markets (Job Market Paper). Available at SSRN: https://ssrn.com/abstract_id=3697581
- The Need for Reliable and Timely Data to Contrast COVID-19: What Went Wrong? (with Angelo Moretti). Available at SSRN: <https://ssrn.com/abstract=3633827>
- Exploring Style Herding by Mutual Funds (with Remco C.J. Zwinkels). Available at SSRN: <https://ssrn.com/abstract=2986059>
- Social Interaction, Stochastic Volatility, and Momentum (with Tony He, Kai Li and Lei Shi).
- Research Quotient, Optimal R&D and Stock Returns. WRDS Research Paper. Available at SSRN: <https://ssrn.com/abstract=3170754>
- Relative Performance of Mean-Variance, Kelly and Universal Portfolios in the Equity Market (with Giulio Bottazzi).

RESEARCH GRANTS

- **Royal Irish Academy** - Charlemont Grant. Principal investigator, Awareness towards Climate Change and Financial Markets in European Regions.

TEACHING EXPERIENCE

University College Cork, Department of Accounting and Finance, Cork, Ireland

- INTRODUCTION TO VALUATION AND RISK, BSc in Financial Mathematics and Actuarial Science, BSc in Finance and BSc in Accounting (II term 2019-2021)
- CASE STUDIES IN CORPORATE FINANCE, BSc in Finance (I-II term 2019-2021)
- CORPORATE RESTRUCTURING, MSc in Finance (II term 2019-2021)
- BUSINESS RESEARCH SKILLS, MSc in Finance (II term 2019-2020)
- FINANCIAL METRICS FOR BUSINESS PERFORMANCE, MSc in Business Information and Analytic Systems (II term 2018-2019)
- DERIVATIVES VALUATION (tutorials), BSc in Finance (II term 2018-2019)

University of Pisa, Department of Economics and Management, Pisa, Italy

- MATHEMATICS, BSc in Economics (I term 2017-2019)
- MATHEMATICS (tutorials), BSc in Economics (I term 2015-2017)
- MICROECONOMICS (graduate assistant), BSc in Economics (II term 2012-2014)

Sant'Anna School of Advanced Studies, Institute of Economics, Pisa, Italy

- FINANCIAL ECONOMICS (tutorials), Msc in Economics (I term 2016-2017)

CONFERENCES AND SEMINARS

- DEC 2020 *Winter School of the Delhi School of Economics and the Econometric Society*, Delhi School of Economics, New Delhi, India
- JUN. 2019 *European Conference of the Financial Management Association*, University of Strathclyde, Glasgow, United Kingdom
- MAY 2019 *Global Conference in Latin America of the Financial Management Association*, Pontificia Universidad Javeriana, Bogotà, Colombia
- DEC. 2018 *Simposio de Análisis Económico*, Universidad Carlos III de Madrid, Madrid, Spain
- SEP. 2018 *Research in Behavioral Finance Conference*, Vrije Universiteit Amsterdam, Amsterdam, Netherlands
- JUN. 2018 *China Meeting of the Econometric Society*, Fudan University, Shanghai, China
- SEP. 2017 *SIde-IEA Workshop for PhD students in Econometrics and Empirical Economics*, Bank of Italy - S.A.DI.BA, Perugia, Italy
- MAY 2017 *PhD Finance Seminar*, Tinbergen Institute, Amsterdam, Netherlands
- JAN. 2017 *Italian Congress of Econometrics and Empirical Economics*, Università degli studi di Messina, Messina, Italy
- SEP. 2016 *Research in Behavioral Finance Conference*, Vrije Universiteit Amsterdam, Amsterdam, Netherlands
- JUN. 2016 *Workshop on the Economic Science with Heterogeneous Interacting Agents*, Universitat Jaume I, Castelló de la Plana, Spain
- JAN. 2016 *PhD Workshop in Economics of Innovation, Complexity and Knowledge*, Collegio Carlo Alberto, Turin, Italy

SERVICE

College Service

- Member of the College Internationalization Committee, CUBS
- Member of the European Research Action Plan Committee, CUBS
- Internal Examiner of Masters' thesis, MSc Quantitative Finance, CUBS 2019-2020

Department Service

- Co-Director of MSc Finance (Asset Management), CUBS 2019-2021
- Supervisor of Research Projects, MSc Finance (Corporate Finance), CUBS 2019-2020
 - How attention to climate change and global warming is affecting the financial and economic performance of US firms: A sector analysis.
 - The Impact of COVID-19 on European financial markets: An analysis of Bond Spread, Credit Default Swap and Sector Performance.
- Academic mentor of Placement Students, BSc in Finance, CUBS 2019-2021

Refereeing

- Research Policy, Journal of Evolutionary Economics, Survey Research Methods, Mathematics.

LANGUAGES

ITALIAN: Mothertongue
ENGLISH: Fluent (CAE level C1)
FRENCH: Good (DELF level B2)
SPANISH: Basic

COMPUTER SKILLS

Basic Knowledge: Stata
Intermediate Knowledge: Excel, Lyx, Gretl
Advanced Knowledge: MATLAB, R, Word, \LaTeX

REFERENCES

REMCO C. J. ZWINKELS Professor of Finance
 School of Business and Economics
 Vrije Universiteit Amsterdam, Amsterdam, Netherlands
 r.zwinkels@vu.nl

JOSHUA C.C. CHAN Professor of Economics
 Economics Department
 Purdue University, West Lafayette, Indiana, USA
 joshuacc.chan@gmail.com

TONY HE Professor of Finance
 Department of Finance
 University Technology Sydney, Sydney, Australia
 Tony.He1@uts.edu.au