Caterina Santi

Contact Information

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University College Cork	email:	caterina.santi@ucc.ie
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Current Position

Jan. 2019 - Lecturer 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

- 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
- Moretti, A. and Santi, C. (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

Working Papers

- Investors' Climate Sentiment and Financial Markets. Available at SSRN: https://ssrn.com/abstract_id=3697581
- Speculative Bubbles in Present-Value Models: A Bayesian Markov-Switching State Space Approach (with Joshua C.C. Chan). Available at: https://docs.wixstatic.com/ugd/78564b_86314a3fa6cf4bbfa8230cf41a9890cf.pdf
- 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
- The Need for Complex Survey Designs to Contrast COVID-19 (with Angelo Moretti). Available at SSRN: https://ssrn.com/abstract=3633827
- Relative Performance of Mean-Variance, Kelly and Universal Portfolios in the Equity Market (with Giulio Bottazzi).

Grant Applications

- **Charlemont Grant**, Principal investigator (EUR 2,500), Awareness towards Climate Change and Financial Markets in European Regions.
- **BA/Leverhulme Small Research Grants 2020-21**, Co-investigator (GBP 10,000), 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

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

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.
- Internal Examiner of Masters' thesis, MSc Quantitative Finance, CUBS 2019-2020
- 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
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Joshua C.C. Chan — Professor of Economics
Economics Department
Purdue University, West Lafayette, Indiana, USA
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Tony He — Professor of Finance
Department of Finance
University Technology Sydney, Sydney, Australia
Tony.He1@uts.edu.au