

# Caterina SANTI

## CONTACT INFORMATION

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Department of Accounting and Finance      OFFICE: ORB 3.11  
University College Cork                      EMAIL: [caterina.santi@ucc.ie](mailto:caterina.santi@ucc.ie)  
O'Rahilly Building, College Rd, Cork, Ireland      WEBSITE: <https://caterinasanti.com>

## CURRENT POSITION

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

## RESEARCH INTERESTS

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Behavioral Finance, Empirical Asset Pricing, Climate Finance, Portfolio Optimization, Financial Econometrics.

## EDUCATION

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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

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SEP. 2019 - 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

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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

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### Refereed Journals

- Santi, Caterina, and Santoleri, Pietro, 2017. Exploring the link between Innovation and Growth in Chilean firms. **Small Business Economics** 49 (2): 445-467. Available at: <https://doi.org/10.1007/s11187-016-9836-4>

## Working Papers

- The Need for Complex Survey Designs to Contrast COVID-19 (with Angelo Moretti).
- Exploring Style Herding by Mutual Funds (with Remco C.J. Zwinkels). Available at SSRN: <https://ssrn.com/abstract=2986059>
- 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](https://docs.wixstatic.com/ugd/78564b_86314a3fa6cf4bbfa8230cf41a9890cf.pdf)
- Relative Performance of Mean-Variance, Kelly and Universal Portfolios in the Equity Market (with Giulio Bottazzi).
- Research Quotient, Optimal R&D and Stock Returns. WRDS Research Paper. Available at SSRN: <https://ssrn.com/abstract=3170754>

## GRANT APPLICATIONS

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- **ESRC-IRC** Networking Grant (Deadline June 2020)

## TEACHING EXPERIENCE

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**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 2019-2020)
- CASE STUDIES IN CORPORATE FINANCE, BSc in Finance (I-II term 2019-2020)
- BUSINESS RESEARCH SKILLS, MSc in Finance (II term 2019-2020)
- CORPORATE RESTRUCTURING, 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

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- 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

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### Department Service

- Co-Director of MSc in Finance (Asset Management), CUBS 2019-2020
- Academic mentor of Placement Visits of BSc in Finance, CUBS 2019-2020
- Internal Examiner Master thesis, CUBS 2019-2020
- Final Projects Supervisor of MSc in Finance, CUBS 2019-2020

### Refereeing

- Journal of Evolutionary Economics

## LANGUAGES

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

## COMPUTER SKILLS

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

## REFERENCES

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REMCO C. J. ZWINKELS    Professor of Finance  
School of Business and Economics  
Vrije Universiteit Amsterdam, Amsterdam, Netherlands  
[r.zwinkels@vu.nl](mailto:r.zwinkels@vu.nl)

JOSHUA C.C. CHAN        Professor of Economics  
Economics Department  
Purdue University, West Lafayette, Indiana, USA  
[joshuacc.chan@gmail.com](mailto:joshuacc.chan@gmail.com)

TONY HE                    Professor of Finance  
Department of Finance  
University Technology Sydney, Sydney, Australia  
[Tony.He1@uts.edu.au](mailto:Tony.He1@uts.edu.au)