
Carolina Castagnetti

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Professional Experience

- Associate Professor of Economics, Department of Economics and Management, University of Pavia, Italy (2015 – Present)
- Academic consultant at CEG (Competition Economists Group), (2016 – Present)
- Assistant Professor of Econometrics, Faculty of Economics, University of Pavia, Italy (2005-2015)
- Quantitative analyst in the Fixed Income Quantitative Group at Fideuram SGR, Milan, Italy (2000-2004)

Academic Position

- 2019-National Scientific Qualification as Full Professor of Econometrics, (Econometria), Economics (Economia Politica e Politica Economica)
- 2014-National Scientific Qualification as Full Professor of Economics (Politica Economica)
- 2013, 2016--National Scientific Qualification as Associate Professor of Econometrics, (Econometria)

Qualifications / Education

- Ph. D. Economics, University of Pavia, Italy (2000)
- MSc Economics, University Pompeu Fabra, Barcelona, Spain (1997)
- MSc in Applied Economics, CORIPE - Consortium for Research and Continuing Education in Economics, University of Turin, Italy (1996)
- Degree (BA) in Economics, Catholic University of Milan, Italy (1995)

Honours and Awards

- 1996-1997 Study Abroad Scholarship, Università Cattolica del Sacro Cuore di Milano
- 1996-1997 “Ezio Tarantelli” Scholarship , Fondazione per gli Interventi Sociali della Cassa di Risparmio di Piacenza e Vigevano
- 1996-1997 Idoneità della Banca d’Italia (terza classificata) per la borsa di studio “Domenico Menichella”
- 1999-2000 “Giovani Ricercatori” Scholarship, Università di Pavia

Selected Papers

- C. Castagnetti, E. Rossi, and L. Trapani. "A two-stage estimator for heterogeneous panel models with common factors". *Econometrics and Statistics*, 11: 63-82, 2019.
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- C. Castagnetti, and M.L. Giorgetti. "Understanding the gender wage-gap differential between the public and private sectors in Italy: A quantile approach", *Economic Modelling*, with M.L. Giorgetti, 78:240-261, 2019.
 - C. Castagnetti. "A novel approach for testing the parity relationship between CDS and credit spread", *Economics Letters*, 172: 115-117, 2018.
 - C. Castagnetti, L. Rosti, and M. Toepfer. "Overeducation and the Gender Pay Gap in Italy". *International Journal of Manpower*, 39: 710-730, 2018.
 - C. Castagnetti, E. Rossi, and L. Trapani. "Testing for no factor structures: on the use of Hausman-type statistics". *Economics Letters*, 130:66-68, 2015.
 - C. Castagnetti, E. Rossi, and L. Trapani. "Inference on factor structures in heterogeneous panels". *Journal of Econometrics*, 184:145-157, 2015.
 - A. Bottasso, C. Castagnetti, and M. Conti. "R&D, innovation and knowledge spillovers: an empirical reappraisal based on cross sectional dependence". *Journal of Applied Econometrics*, 30: 350-352, 2015.
 - C. Castagnetti and E. Rossi. "Euro corporate bond risk factors". *Journal of Applied Econometrics*, 28:372-391, 2013.
 - A. Bottasso, C. Castagnetti, and M. Conti. "And Yet they Co-Move! Public Capital and Productivity in OECD". *Journal of Policy Modeling*, 35: 713-729, 2013.
 - C. Castagnetti and L. Rosti. "Gender stereotyping and wage discrimination among Italian graduates". *Gender & Society*, 27: 630-658, 2013.
 - C. Castagnetti, S. Dal Bianco, and L. Rosti. "Shortening university career fades the signal away. Evidence from Italy". *Applied Economics Research Bulletin, Berkeley Journal*, forthcoming.
 - C. Castagnetti and L. Rosti. "Who skims the cream of the Italian graduate crop? Wage-employment versus self-employment". *Small Business Economics*, 36: 223-234, 2011.
 - C. Castagnetti and L. Rosti. "Effort allocation in tournaments: the effect of gender on academic performance in Italian universities". *Economics of Education Review*, 28: 357-369, 2009.
 - C. Castagnetti, F. Chelli, and L. Rosti. "Educational Performance as Signalling Device: Evidence from Italy". *Economics Bulletin*, 9: 1-7, 2005.
 - C. Castagnetti. "Estimating the Risk Premium of Swap Spreads. Two Econometric GARCH-based Techniques". *Applied Financial Economics*, 14: 93-104, 2004.

Working Papers and Work in Progress

- The Public-Private Sector Wage Differential Across gender in Italy: a New Quantile-Based Decomposition Approach (with L. Rosti and M. Toepfer), DEM Working paper Series, 172 (03-19) 2019.
- Assessing Changes in Wage Gaps: A New Approach, (with L. Rosti and M. Toepfer), DEM Working Paper Series, 170 (03-19) 2019.
- Age pay gap by gender between young and adult employees in Italy, (with L. Rosti and M. Toepfer), 2018.
- Discriminate me – if you can! The disappearance of the gender pay gap among public-contest selected employees, (con L. Rosti e M. Toepfer), Beiträge zur Jahrestagung des Vereins für Socialpolitik 2016: Demographischer Wandel -Session: Gender, No. E16-V2. 2019
- The Convergence of the Gender Pay Gap - An Alternative Estimation Approach, (con L. Rosti e M. Toepfer). Hohenheim Discussion papers in Business, Economics and Social Science, Universitaet Hohenheim.
- The reversal of the GWG among public-contest-selected young graduates, (con L. Rosti e M. Toepfer), Hohenheim Discussion Papers, 14-2005, Dicembre 2015.

Teaching

PhD Courses

- 2017-present Topics in panel data models, PhD In Economics Milano-Pavia
- 2015-2016 Panel Data Analysis, DREAMT PhD in Economics and Management, University of Pavia
- 2012-2015 Econometrics 1, DREAMT PhD in Economics and Management, University of Pavia
- 2011-2012 Introductory Statistics and Econometrics PhD in Economics and Law, Istituzioni della scuola superiore IUSS (Pavia)

Postgraduate Courses

- 2016-present. Applied Economics and Econometrics, University of Pavia
- 2017-2018. Lab in Applied Econometrics, University of Pavia
- 2011 -2016 Applied Econometrics, University of Pavia
- 2013 - 2015. Mathematical Methods for Business, University of Pavia
- 2010-2012 Advanced Econometrics, University of Pavia
- 2003-2004 Macroeconometria, University of Pavia

Graduate Courses

- 2004-2005. Training Course on Economic modelling, analysing and forecasting, IUSS Pavia.
- 2005-2006. Training Course on Economic modelling, analysing and forecasting. Follow-up IUSS Pavia.

Undergraduate Courses

- 2018-present. Labour Economics (Economia del lavoro), University of Pavia
- 2015-2017. Econometrics (Econometria), University of Pavia
- 2004-2009. Econometrics of Financial Markets, (Econometria dei Mercati Finanziari), University of Pavia
- 2004-2009. Economics of Monetary and Financial Markets (Economia dei Mercati Monetari e Finanziari), University of Pavia

Research Projects Participation

- PRIN 2011 “Modelli Statistici multivariati per la valutazione dei rischi”.
- PRIN 2006 “L'uso dei dati ad alta frequenza per l'analisi delle interdipendenze tra volatilità, volumi e rendimenti”.
- PRIN 2004 “Modelli econometrici per l'analisi dell'integrazione finanziaria ed economica nell'Unione Europea Allargata“.

Workshop and Conferences (Selection)

- Research Seminar in Economics at Nuremberg University, (invited) 2019.
- 86th International Atlantic Economic Conference, New York 2018.
- 7th ICEEE Italian Congress of Econometrics and Empirical Economics, Messina 2017.
- Gender Summit 4- Europe 2014, From Ideas to Markets: Excellence in mainstreaming gender into research, innovation and policy. Brussels 2014.
- 7th CSDA International Conference on Computational and Financial Econometrics, London 2013
- 5th ICEEE Italian Congress of Econometrics and Empirical Economics, Genova 2013.
- 53th SIE Italian Economic Association Conference, Matera 2012.
- 4th CSDA International Conference on Computational and Financial Econometrics, London 2010.
- 13-th Conference on Panel data, Cambridge (U.K.), 2006.
- 47-esima Riunione Annuale Società italiana degli Economisti, Verona 2006.
- European Meeting of the Econometric Society, Wien 2006.
- Convegno Nazionale delle Ricerche sulle Serie Temporal, Roma Tor Vergata University, 2006.
- FFM2001 (Forecasting Financial Markets), London, 2001.
- EC(2) (European Conference of the Econometrics Community) (Maximum Likelihood in Econometrics), Dublin, 2000.
- EC(2) (European Conference of the Econometrics Community) (Financial Econometrics Conference), Madrid, 1999.

Refereeing Activity

- Referee for: Regional Science and Urban Economics, Small Business Economics (3), Journal of Economic Education, The B.E. Journal of Macroeconomics, The Review of Finance, Education Economics (3), European Financial Management, Journal of Population Economics, Economics of Education Review(2), Journal of Air Transport Management, Economic Inquiry, Applied Economics, Economics Bulletin (2), Economics Letters, Oxford Bulletin of Economics and Statistics, Journal of Applied Econometrics, Journal of Asian Economics, International Journal of Manpower.

Software

- Proficient in Dos, Windows, Word for Windows, Excel, VB, VBA, Gauss, Matlab, SAS, Latex, Scientific Word, PL/SQL, STATA.
- Working Knowledge of SQL Server, Oracle, XML, VisualStudio.Net, Bloomberg, Reuter, Datastream, Eviews, PCGive, Rats

Languages

- Italian (mother tongue), English (fluent), Spanish and German (basic)