Chiara Casoli

Personal Data

Nationality:	Italian
Place and Date of Birth:	Urbino, Italy | 19 September 1991
email:	chiara.casoli@feem.it

Research interests

Time series econometrics, energy economics, dynamic factor models, commodity price analysis, climate change

Experience

Mar 2021 - *Current*	Researcher at Fondazione Eni Enrico Mattei, Milano Programme: *Econometrics of the Energy Transition*
Mar 2021 - *Current*	Teaching assistant of Microeconomics at Università Politecnica delle Marche, Ancona Undergraduate level
Apr-Sep 2020	Research fellow at Università Politecnica delle Marche, Ancona Area: *Medical statistics*
2017 - 2019	Tutor of Microeconomics at Università Politecnica delle Marche, Ancona Undergraduate level

Education

19 March 2020	PhD in Economics at Department of Economics and Social Sciences **Università Politecnica delle Marche**, Ancona **Thesis:** *"The dynamics of commodity prices: common movement and latent factors"*, Supervisor: Prof. Roberto Esposti
23 October 2015	Master Degree in International Economics and Business at **Università Politecnica delle Marche**, Ancona 110/110 magna cum laude
15 October 2013	Bachelor's Degree in Economics at **Università degli Studi di Urbino Carlo Bo**, Urbino 110/110 magna cum laude

Publications and Research activity

Proceedings

C. Casoli, L. Pedini and F. Valentini, *Spatial models in Gretl: the SPM package*
GNU Regression, Econometrics and Time Series Library, 2019

Submitted / Under review

C. Casoli, L. Pedini and F. Valentini, *Do Covid-19 Mobility Restrictions Affect Economic Uncertainty in Italy? Evidences from a SVAR Approach* - Economics Letters, 2021

Work in progress

C. Casoli, R. Lucchetti, *A cointegration-based Permanent-Transitory decomposition for Dynamic Factor Models: long- and short-run co-movement of commodity prices*

Software components

gretl function package: spm: Spatial Regression Models.
Chiara Casoli, Luca Pedini and Francesco Valentini. 2019
http://ricardo.ecn.wfu.edu/gretl/cgi-bin/current_fnfiles/spm.zip

Conference Talks

January 21 – 23, 2021 Cagliari	9th Italian Congress of Econometrics and Empirical Economics ICEEE 2021 Presentation: *A cointegration-based Permanent-Transitory decomposition for Dynamic Factor Models: long and short-run co-movement of commodity prices*
January 23 – 24, 2020 Venezia	2nd Italian Workshop of Econometrics and Empirical Economics IWEEE 2020 Presentation: *Non-stationary dynamic factor models: long-term and short-term common movements of commodity prices*
August 29 – 30, 2019 Bertinoro	7th SIdE Workshop for PhD students in Econometrics and Empirical Economics Presentation: *The common movement of commodity prices: non-stationary dynamic factor models*

Languages

Italian:	Mothertongue
English:	Fluent (Cambrige certificate in advanced English, C1)
French:	Basic Knowledge

Computer Skills

Certificates:	ECDL
Software:	gretl, R, Stata, Matlab
Text editing and Office:	LaTeX, Microsoft Office, LibreOffice