



Personal information

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Nationality(-ies)	Italian
Date of birth	24 June 1993
Gender	Male

Education

Place and Date	University of Rome La Sapienza, 2019 - ongoing
Qualification title	European phd in Socio-Economic and Statistical Studies
Graduation date	ongoing
Thesis supervisor	Flaviana Palmisano
Thesis title	An Empirical Analysis of the Link Between Public Debt and Inequality.

Place and Date	Sapienza University of Rome, 2016 - 2018
Qualification title	Master's Degree in Statistical, Economic and Demographic Sciences
Graduation date	16/01/2019
Grade	110/110 cum laude
Thesis supervisor	Massimo Franchi
Thesis title	Measuring memory in bond market volatility, a conditional heteroskedasticity approach.

Summary

This thesis explores the memory of volatility in the government bond market. The persistence of past shocks in future volatility is relevant to determine in what extent and for how long the effects of past crises influence the decisions of economic agents. This work focuses on the effects of the financial crisis of 2008 and the sovereign debt crisis that broke out in 2011 in Europe. Most of the existing literature focuses on equity markets, giving less attention to other financial assets. In particular, empirical studies on government bonds are less abundant, despite the importance of these financial activities not only for the growing component of the portfolios of financial operators - including banks - but also for the attention given since 2008 on spread by economists and newspapers. The study is implemented on daily data of government bond yields with a ten-year maturity. The analysis is carried out through the application of the ARIMA and ARFIMA models for the conditional mean and the GARCH, IGARCH, and FIGARCH models for the conditional variance. The data was processed through the use of R.

Place and date Sapienza University of Rome, 2013 - 2015
Qualification title Bachelor's degree in Statistics, Economics and Society
Graduation date 16/12/2015
Vote 104/110
Thesis supervisor Oliviero Casacchia
Thesis title Application of gravitational models on the population of Rome.
Summary Thesis aims to estimate the effects of populations of origin and destination and distance between the two areas examined on migratory flows between urban areas. The applied models are called gravitational models, given the similarity with Newton's law on universal gravitation. The study is implemented on the 155 urban areas into which the city of Rome is divided. The estimate was made through the logarithmic transposition of the models and the application of the least squares method. The data was processed through excel.

Work experience

Title Internship at IFEL
Period July 2019 - November 2019
Title Administrative Assistant at the Ministry of Economy and Finance
Period December 2019 - In progress

Personal skills and competencies

Mother tongue(s)
Other language

*Self-assessment
European level^(*)*

English

Certificate of language

Italian

English

Understanding		Speaking		Writing
Listening	Reading	Spoken interaction	Spoken production	
advanced	advanced	good	good	good

^(*) Common European Framework of Reference (CEF) level

BULATS, English - Reading and listening, 23/02/2018, CEFR Level: C1.
EF Standard English Test, Dublin, 28/08/2015, CEFR Level: B1.

Computer skills

EF full-time course, Dublin, 17/08/2015 - 28/08/2015

R, Matlab, SAS, Latex, Java, Salesforce.

Certificate of attendance of Java and Salesforce programming training course

Documents

<https://www.slideshare.net/secret/kbqqHozFeCJI5R>

<https://www.slideshare.net/secret/nmdyD74UPa0NJw>

<https://www.slideshare.net/GianlucaCarpigo/gianluca-carpigo1>