europass

Personal information

Surname(s) / First name(s)	**Carpigo, Gianluca**
Address(es)	P.zza Giuseppe Frua n.28, 00156, Rome, Italy
Telephone(s)	(+39) 393 160 2949, (+39) 06 8680 1450
Email(s)	gianluca.carpigo@gmail.com
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	Public Debt, Inequality and Economic Growth.

Place and Date	CESifo Institute Munich, September 2022 - November 2022
Qualification title	Visiting PdD student

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.

For more information call me

Summary	The 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. The prior 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 with 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 their similarity with Newton's law on universal gravitation. The study is implemented on the 155 urban areas into which 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.

Training and professional experience

Title	Civil servant at the Ministry of Economy and Finance
Period	December 2019 - In progress
Title	Winter School on Inequality and Social Welfare Theory (IT17)
Period	January 2023
Title	Tenth Meeting of the Society for the Study of Economic Inequality
Period	July 2023
Title	Winter School on Inequality and Social Welfare Theory (IT16)
Period	January 2023
Title	Internship at IFEL
Period	July 2019 - November 2019

Personal skills and competencies

Mother tongue(s)	**Italian**
Other language	English

For more information call me

Self-assessment *European level*(*)	Understanding		Speaking		Writing
	Listening	Reading	Spoken interaction	Spoken production	
English	advanced	advanced	good	good	good

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

Certificate of language

BULATS, English - Reading and listening, 23/02/2018, CEFR Level: C1.
EF Standard English Test, Dublin, 28/08/2015, CEFR Level: B1.
EF full-time course, Dublin, 17/08/2015 - 28/08/2015

Computer skills

R, Matlab, SAS, Latex.
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

For more information call me