Chiara Casoli

Nationality: Italian
Born in Urbino, 19/09/1991
Address: Fondazione Eni Enrico Mattei,
Corso Magenta 63, 20123 Milan

chiara.casoli@feem.it
Google scholar
LinkedIn profile
Personal website

Research Interests

Time series analysis, dynamic factor models, Structural VARs, data shrinkage techniques, climate and energy econometrics, applied macroeconomics.

Work Experience

Postdoctoral Researcher — March, 2021 – Present
Fondazione Eni Enrico Mattei — *Milan, Italy*
- Programme: Econometrics of the Energy Transition
- Programme director: Prof. Matteo Manera
- Research topics: energy and climate econometrics

Postdoctoral Researcher — April, 2020 – September, 2020
Marche Polytechnic University — *Ancona, Italy*
- Research activity: Biostatistical and epistemiological methods for healthcare evaluation

Education

Summer School "Frontiers of Energy Econometrics" — September 2021
Lake Como School of Advanced Studies — *Como, Italy*

PhD in Economics — 19/03/2020
Marche Polytechnic University — *Ancona, Italy*
Thesis: "The dynamics of commodity prices: common movement and latent factors"

Master degree: "International Economics and Business" — 23/10/2015
Marche Polytechnic University — *Ancona, Italy*
110/110 cum laude

Bachelor's degree: "Economia e Commercio" — 15/10/2013
University of Urbino Carlo Bo — *Urbino, Italy*
110/110 cum laude

Publications

The connectedness of Energy Transition Metals.
Bastianin, A., Casoli, C. and Galeotti, M. (2023), *Energy Economics*, 128, 107183.

Permanent-Transitory decomposition of cointegrated time series via Dynamic Factor Models, with an application to commodity prices.
Casoli, C. and Lucchetti, R. (2022), *The Econometrics Journal*, 25(2), 494-514.

Do Covid-19 mobility restrictions affect economic uncertainty in Italy? Evidence from a SVAR approach.
Casoli, C., Pedini, L. and Valentini, F. (2021), *Economics Bulletin*, 41(4), 2418-2432.

Awards

2022 **Denis Sargan Econometrics prize** by *The Econometrics Journal* on behalf of the Royal Economic Society, for the article "Permanent-Transitory decomposition of cointegrated time series via Dynamic Factor Models, with an application to commodity prices".

Conference Proceedings

Spatial models in gretl: the SPM package. Casoli, C., Pedini, L. and Valentini, F. (2019), Conference Proceedings "GRETL 2019. Proceedings of the International Conference on the Gnu Regression, Econometrics and Time-series Library", pp 23:34"

The Effect of Climate Change on Economic Growth: A Structural Global Vector Autoregressive Approach. Ahmadi, M., Casoli, C., Manera, M. and Valenti, D. (2022), in "Mapping the Energy Future-Voyage in Uncharted Territory-, 43rd IAEE International Conference, July 31-August 3, 2022. International Association for Energy Economics."

Working Papers

Modelling the effects of climate change on economic growth: a Bayesian Structural Global Vector Autoregressive approach. Ahmadi, M., Casoli, C., Manera, M. and Valenti, D. (2022), *FEEM Working Paper No. 2022/46*.

Energy shocks in the Euro area: disentangling the pass-through from oil and gas prices to inflation. Casoli, C., Manera, M. and Valenti, D. (2022), *FEEM Working Paper No. 2022/45*.

Teaching Experience

Adjunt professor February, 2023 – Present
University of Milan, PhD in Economics *Milan, Italy*
- course: Time series econometrics, empirical module

Adjunt professor February, 2022 – Present
University of Milan, PhD in Economics *Milan, Italy*
- course: Econometrics, empirical module

Teaching Assistant February, 2022 – September, 2022
University of Brescia, Bachelor's degree *Brescia, Italy*
- course: Empirical Economics
- topics: introduction to econometrics and R software

Teaching Assistant February, 2021 – October, 2021
Marche Polytechnic University, Bachelor's degree *Ancona, Italy*
- course: Microeconomics

Teaching Assistant 2019 – 2021
Istituto Adriano Olivetti, Master of Science *Ancona, Italy*
- course: Statistics
- topics: R software, cluster and factor analysis, linear algebra

Tutoring Activity 2016 – 2019
Marche Polytechnic University, Bachelor's degree *Ancona, Italy*
- course: Microeconomics

Research Presentations and Conference talks

2nd Workshop "Research Dialogues on the Complexity of the Energy Transition", University of Brescia, Italy, 06/12/2023 - 07/12/2023, **"Energy shocks in the Euro area: disentangling the pass-through from oil and gas prices to inflation"**

Presentation at European Central Bank DG-E Seminar, Frankfurt am Main, Germany, 06/07/2023, **"Energy shocks in the Euro area: disentangling the pass-through from oil and gas prices to inflation"**

28th EAERE Annual Conference, Limassol, Cyprus, 27/06/2023 – 30/06/2023, **"Energy shocks in the Euro area: disentangling the pass-through from oil and gas prices to inflation"**

10th SIdE Italian Congress of Econometrics and Empirical Economics, ICEEE 2023, Cagliari, Italy, 26/05/2023 – 28/05/2023, **"Energy shocks in the Euro area: disentangling the pass-through from oil and gas prices to inflation"**

11th IAERE Annual Conference, Napoli, Italy, 23/02/2022 – 24/02/2023, **"Energy shocks in the Euro area: disentangling the pass-through from oil and gas prices to inflation"**

43rd IAEE International Conference, Tokyo, Japan, 31/07/2022 – 04/08/2022, **"The effect of climate change on economic growth: a Structural Global Vector Autoregressive approach"**

14th Conference of the European Society for Ecological Economics, ESEE 2022, Pisa, Italy, 14/06/2022 – 17/06/2022, **"The effect of climate change on economic growth: a Structural Global Vector Autoregressive approach"**

10th IAERE Annual Conference, Cagliari, Italy, 21/04/2022 – 23/04/2022, **"The effect of climate change on economic growth: a Structural Global Vector Autoregressive approach"**

RCEA Conference Recent Developments in Economics, Econometrics and Finance, Online conference, 04/03/2022 – 06/03/2022, **"The effect of climate change on economic growth: a Structural Global Vector Autoregressive approach"**

Presentation at DiSES, Marche Polytechnic University, Ancona, Italy, 16/12/2021, **"The effect of climate change on economic growth: a Structural Global Vector Autoregressive approach"**

7th RCEA Time Series Workshop, Milan, Italy, 24/06/2021 – 25/06/2021, **"Permanent-Transitory decomposition of cointegrated time series via Dynamic Factor Models, with an application to commodity prices"**

9th SIdE Italian Congress of Econometrics and Empirical Economics, ICEEE 2021, Cagliari, Italy, 20/01/2021 – 22/01/2021, **"A cointegration-based Permanent-Transitory decomposition for Dynamic Factor Models: long- and short-run co-movement of commodity prices"**

2nd Italian Workshop of Econometrics and Empirical Economics: Time Series Models: Theory and Applications IWEEE 2020, Venice, Italy, 22/01/2020 – 23/01/2020, **"Non-stationary dynamic factor models: long-term and short-term common movements of commodity prices"**

7th SIdE Workshop for PhD students in Econometrics and Empirical Economics, Bertinoro, Italy, 28/08/2019 – 29/08/2019, **"The common movement of commodity prices: non-stationary dynamic factor models"**

Software components

- spm: Spatial Regression Models.
  gretl function package, Casoli, C., Pedini, L. and Valentini, F. (2019).
  Available at: https://gretl.sourceforge.net/current_fnfiles/spm.zip.

Reviewing Activity for Scientific Journals

Bulletin of Economic Research
Energy Economics
Economics Bulletin
Economics and Policy of Energy and the Environment
Economia Agroalimentare / Food Economy

Computer Skills

Programming Languages and software: Matlab, R and gretl
Graph visualization and manipulation software: Gephi
Other technical skills: Microsoft Office, LaTeX
certificates: ECDL

Languages

Italian: Mothertongue
English: Advanced (C1)

Milano, 08/01/2024