

Francesco G. Caloia

CONTACT AND GENERAL INFORMATION

Born: 10 August 1991
Nationality: Italian
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CURRENT POSITION

Phd candidate in Economics
Ca Foscari University of Venice - Vrije Universiteit of Amsterdam (co-tutelle).

Researcher and Statistical Analyst
De Nederlandsche Bank.

RESEARCH INTERESTS

Main Microeconometrics: Household Savings, Household debt, Evaluation of Financial and Macro-prudential Regulations.

Also Time Series Econometrics: Volatility Modeling and Forecasting.

EDUCATION

M.Sc. in Finance, University of Modena and Reggio Emilia (*Cum Laude*).

Thesis: Asymmetric semi-volatility spillover effects in the EMU stock market.
Supervisors: Prof. Silvia Muzzioli (University of Modena and Reggio Emilia) and Andrea Cipollini (University of Palermo).

B.Sc. in Economics and Finance, University of Modena and Reggio Emilia.

PUBLICATIONS

Caloia, F.G., Cipollini, A., and Muzzioli, S. (2018). *Asymmetric Semi-volatility Spillover effects in EMU stock markets*. International Journal of Financial Analysis, vol. 57, issue C, pp. 221-230.

WORKING PAPERS

Caloia, F.G., Cipollini, A., and Muzzioli, S. (2016). *A Note on Normalization: the case of Generalised Forecast Error Variance Decomposition*. DEMB Working Paper series, University of Modena and Reggio Emilia (*R&R*)

Caloia, F.G., Mastrogiacomo, M. and Pasini, G. (2019) *Being in Good Hands: Deposit Insurance and Peers Financial Sophistication*. DNB Working Paper n. 638.

Caloia, F.G. *Leverage Constraints, House Prices and Household Debt: Evidence from the Netherlands*. (work in progress)

TEACHING
EXPERIENCE

Lecturer

Summer 2018, 2019

Introduction to microeconomics and macroeconomics

Summer School in Global Studies

School of International Education (SIE), Ca' Foscari University of Venice (IT)

Teaching Assistant

Fall 2017

Introduzione all'econometria (Econometrics)

Supervisor: Prof. Roberto Casarin

Department of Economics, Ca' Foscari University of Venice (IT)

Tutor

Fall 2015

Modelli per gli investimenti finanziari (Derivatives)

Supervisor: Prof. Costanza Torricelli

Department of Economics, University of Modena and Reggio Emilia (IT)

Tutor

Spring 2016

Financial modelling and applications

Supervisor: Prof. Silvia Muzzioli

Department of Economics, University of Modena and Reggio Emilia (IT)

WORKING
EXPERIENCE

Researcher and Statistical Analysis

Oct 2018 - Mar 2020

Dutch National Bank (DNB), Research Department (EBO), General Economic Policy (AEB) division.

FURTHER
EDUCATION

FBK-IRVAPP Winter School on Advanced Methods for Impact Evaluation of Public Policies, January 2018, Trento (Italy).

VIU Summer Institute on Ageing, June 2018, Venezia (Italy).

RESEARCH
GRANTS

Netspar Comparative International Grant 2019 (20.000 euro)

Project title: "*Private pension annuities out of savings or housing wealth? A comparative study of Italy and the Netherlands*". Joint with Agar Brugiavini (coordinator), Maarten Lindeboom, Mauro Mastrogiacomo and Giacomo Pasini.

Netspar Theme Grant 2019 (250.000 euro)

Project title: "*The effect of macro-prudential policies on pensions and retirement preparation*". Joint with Stefan Hochguertel (coordinator), Hans Bloemen, Agar Brugiavini, Maarten Lindeboom, Mauro Mastrogiacomo and Giacomo Pasini.

SCHOLARSHIPS
AND AWARDS

Three years PhD Scholarship (2016-2019), Ca' Foscari University of Venice.

Cassa di Risparmio di Carpi Annual Scholarship 2017 (award).

CONFERENCES,
SEMINARS,
WORKSHOPS ...

- 2018 Vrije Universiteit Amsterdam
Dutch National Bank (DNB)
The 15th Workshop on Social Economy (University of Bologna)
First PhD Paper Presentation Workshop (Ca Foscari University of Venice)
International Meeting on Applied Economics and Finance (IMAEF)
- 2019 International Congress in Econometrics and Empirical Economics (ICEEE)
Dutch National Bank (DNB)
National Institute for Family Finance Information (NIBUD)
Applied Microeconomics Workshop (University of Bolzano)
Vrije Universiteit Amsterdam
Rijksuniversiteit Groningen
KVS New Paper Sessions (University of Leiden)
2019 Meetings of the Society of Household Economics (SOHE)
Ca' Foscari University of Venice
Netspar Pension Day 2019
Netherlands Economists Day (NED) 2019

LANGUAGES

Italian (Native), English (Fluent), Spanish (Good), French (Basic), Dutch (Basic).

REFERENCES