

ALESSIO CAPRIOTTI

Curriculum Vitae

Bologna, Italy — ✉Email1: alessio.capriotti@unimore.it — Email2: alessio.capriotti2@unibo.it

ABOUT ME

Date and place of birth: August 16 1999 — San Benedetto del Tronto (AP)
Monteprandone (AP), 63076 — Bologna (BO), 40138

Master's degree in Economics and Economic Policy, University of Bologna.

Currently, research fellow at the University of Modena and Reggio Emilia, working on a project titled: *Climate risk and uncertainty: environmental sustainability and asset pricing*.

Teaching assistant in Macroeconomics at the University of Bologna.

MAIN RESEARCH INTERESTS

Development Economics · Economics education · Macroeconomics · Macro-finance · Sovereign Default

EDUCATION

Economics and Economic Policy, LM-56

Year of completion: 2023

Institution: University of Bologna, Department of Economics

Master's Degree in Economics and Economic Policy (*Laurea Magistrale in Economia e Politica Economica*), with highest honours.

Thesis: *Climate change and sovereign debt*. Supervisor: Paolo Luciano Adalberto Manasse.

Economics and Commerce, L-33

Year of completion: 2021

Institution: Marche Polytechnic University, Department of Economic and Social Sciences

Bachelor's Degree in Economics and Commerce (*Laurea in Economia e Commercio*), 105/110.

Thesis: *Education, equality of opportunity and income inequality in Italy: the central position and the potentiality of "Education System" for Italian socio-economic growth*. Supervisor: Massimo Tamberi.

FURTHER EDUCATION

XXV Workshop on Quantitative Finance

April 11-13, 2024. Department of Economics, Bologna.

CURRENT POSITION

Research Fellow

2024/02/01—current

Marco Biagi Department of Economics, University of Modena and Reggio Emilia.

Project title: "Climate risk and uncertainty: environmental sustainability and asset pricing".

Supervisor: Silvia Muzzioli

This research fellowship is funded by European Union under the NextGeneration EU Programme within the Plan "PNRR - Missione 4 "Istruzione e Ricerca" - Componente C2 Investimento 1.1 "Fondo per il Programma Nazionale di Ricerca e Progetti di Rilevante Interesse Nazionale (PRIN)" by the Italian Ministry of University and Research (MUR). Project code "P20225MJW8" (CUP: E53D23016470001), MUR D.D. financing decree n. 1409 of 14/09/2022.

EMPLOYMENT

Internship

2023/02/01—2023/05/31

Nomisma S.P.A

Database used: Istat, Aida, World Economic Forum Unioncamere and market surveys conducted by host entity. The data were analyzed in Excel and SPSS. Reports were then prepared. The main topics addressed were: a) ratings of Italian universities, student housing, education b) mortgages and interest rates c) logistic infrastructures in Italy d) wine production's impact on the third sector economy.

TUTORSHIP

Macroeconomics

2023/09/01— 2024/09/01

University of Bologna · undergraduate (*Laurea in Management e Marketing*)

Course lecturer: Raimondello Orsini

Public Economics

2023/02/01— 2023/09/16

University of Bologna · undergraduate (*Laurea in Economia, mercati e istituzioni*)

Course lecturer: Stefano Toso

PUBLICATIONS

Working paper

1. Capriotti, A., A., Cipollini e S., Muzzioli. *Climate risk definition and measures: asset pricing models and stock returns* Working paper, DEMB WORKING PAPER SERIES, Dipartimento di Economia Marco Biagi, 2024.
2. Capriotti, A. e S., Muzzioli. *Model-free moments: predictability of STOXX Europe 600 Oil & Gas future returns* Working paper, DEMB WORKING PAPER SERIES, Dipartimento di Economia Marco Biagi, 2024.
3. Ferrara, M., T., Ciano, A., Capriotti e S., Muzzioli. *Climate change and asset pricing: a focused review of literature* Working paper, DEMB WORKING PAPER SERIES, Dipartimento di Economia Marco Biagi, 2024.
4. Capriotti, A. e S., Muzzioli. *A note on the Pastor et al. (2021) model* Working paper, DEMB WORKING PAPER SERIES, Dipartimento di Economia Marco Biagi, 2024.
5. Capriotti, A. e S., Muzzioli. *Climate risk measures and main data providers* Working paper, DEMB WORKING PAPER SERIES, Dipartimento di Economia Marco Biagi, 2024.
6. Ferrara, M., T., Ciano, A., Capriotti e S., Muzzioli. *Machine learning technique to compute climate risk in finance* Working paper, DEMB WORKING PAPER SERIES, Dipartimento di Economia Marco Biagi, 2024.

Research in progress

Sovereign default and climate risk: an empirical analysis in European countries.

Climate Risk Text-Based Indicator for EuroStorx 600.

PROFESSIONAL SKILLS

Computer skills

L^AT_EX(advanced), MATLAB (basic), Stata (advanced), R (intermediate), Python (basic), Microsoft Office (advanced), SPSS (basic), Visual Basic (basic).

Language

Italian (mother tongue), English, French.