

SILVIA SARPIETRO

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CONTACT DETAILS

Address: Department of Economics
University of Bologna
Piazza Scaravilli, 2
40126, Bologna, Italy

ACADEMIC POSITION

Assistant Professor of Economics, University of Bologna.	2021 - present
Visiting Assistant Professor, Duke University.	2023 - 2024

PRIOR EDUCATION

PhD in Economics, University College London. Advisors: Prof. Raffaella Giacomini (UCL) and Prof. Toru Kitagawa (Brown).	2015 - 2021
Visiting PhD student, CEMFI, Madrid.	2017 - 2018
MRes in Economics, University College London. Distinction.	2014 - 2015
Msc in Financial Economics, Luiss Guido Carli, Rome. 110/110 Summa cum Laude.	2012 - 2014
Msc in Economics, Universidade Nova, Lisbon. Double Degree Programme, Luiss-Nova. 18/20.	2013 - 2014
Bsc in Economics, Luiss Guido Carli, Rome. 110/110 Summa cum Laude.	2009 - 2012

RESEARCH PAPERS

1. *Non-Existent Moments of Earnings Growth*, with Y. Sasaki and Y. Wang. arXiv:2203.08014. **Journal of Applied Econometrics**
2. *Nonlinear Firm Dynamics*, with D. Melcangi. FRB of New York Staff Report No. 1088. **R&R, American Economic Journal: Macroeconomics**
3. *A Robust Method for Microforecasting and Estimation of Random Effects*, with R. Giacomini and S. Lee. arXiv:2308.01596 (submitted)
4. *How Food Prices Shape Inflation Expectations and the Monetary Policy Response*, with D. Bonciani and R. Masolo. Bank of England, Staff Working Paper No. 1,094 (submitted)
5. *Dynamic Unobservable Heterogeneity: Income Inequality and Job Polarization*.
6. *Regularized CUE: a Quasi-Likelihood approach*, with D. Kristensen.
7. *Higher-Order Earnings Risks and Asymmetric Marginal Propensities to Consume*, with I. Botosaru and Y. Sasaki.
8. *Fixed Effects in the Tails*, with R. Giacomini, A. Loviglio, Y. Wang.

ACADEMIC EXPERIENCE AND SERVICE

Academic Visitor

Academic Visitor at the Institute for Fiscal Studies (IFS).

2021 - present

Academic Visitor at the Bank of England.

2016 - 2022

Service

Program Committee Member ICEEE 2023.

Program Committee Member ICEEE 2025.

Invited Seminars

2026: Exeter*; Pavia*; Cattolica*.

2025: Amsterdam*; Siena; Global Graduate Student Summer Forum at CUFE.

2024: Ohio State University; Vanderbilt University; Global Graduate Student Summer Forum at CUFE; CEMFI.

2023: Duke University; McMaster University; Syracuse University; Ohio State University.

2022: BI Norwegian Business School; European University Institute (EUI).

2021: CSEF-DISES, Naples; Federal Reserve Board of Governors; University of Amsterdam; New Economic School (NES); Bilkent University; Adam Smith Business School, Glasgow; University of Liverpool; University of Bologna; Tor Vergata University of Rome; KU Leuven.

2020: University Carlos III, Madrid.

*Including scheduled.

Presentations at Conferences and Workshops

2026: 2026 Women in Econometrics Conference, Montreal*.

2025: ICEEE 2025, Palermo; IAAE 2025 Annual Conference, Turin.

2024: UCL Alumni Conference 2024, London; International Symposium on Nonparametric Statistics 2024, Braga; Society for Economic Dynamics (SED) 2024, Barcelona; 2024 European Winter Meeting, Palma de Majorca; Rome Workshop on Econometrics: Frontiers in Causal Inference (poster session).

2023: Microeconometrics Class of 2020 and 2021 Conference, Duke University; ICEEE 2023, Cagliari; CEME Conference for Young Econometricians, Georgetown University; SEA 93rd Annual Meeting, New Orleans; Midwest Macroeconomics Group Meeting, Texas Tech University.

2022: IWEEE 2022, Rimini; Third Italian Meeting on Probability and Mathematical Statistics, Bologna; IAAE 2022 Annual Conference, London.

*Including scheduled.

Discussions

2025: Junior MITSS, Milan; Workshop for PhD students in Econometrics and Empirical Economics (WEEE), Bertinoro.

2024: BoMoPaV Economics Meeting 2024; Workshop for PhD students in Econometrics and Empirical Economics (WEEE), Bertinoro.

2022: Model Evaluation and Causal Search, Pisa; Workshop for PhD students in Econometrics and Empirical Economics (WEEE), Bertinoro.

Refereeing Activity

Referee for International Journal of Forecasting.

PhD Supervision

Giacomo Opocher (ongoing).

TEACHING EXPERIENCE

Lecturer/Instructor

Introduction to Machine Learning for Economists (Master), University of Bologna.

2023-2025

Bayesian Econometrics (Master/PhD), University of Bologna. 2023

Teaching Assistant

Econometrics (MSc), TA for Prof. Martin Weidner, UCL.	2016-2019
Econometrics (MSc), TA for Prof. Irene Botosaru, UCL.	2019-2020
Statistical Methods in Economics (UG), TA for Dr. Michela Tincani, UCL.	2017-2020
Panel Data Methods (Cemmap Course), TA for Prof. Wooldridge, UCL.	2016
Macroeconomic Theory and Policy 2 (UG), TA for Prof. Wendy Carlin, UCL.	2016
Macroeconomic Theory and Policy 1 (UG), TA for Prof. Liam Graham, UCL.	2015

SCHOLARSHIPS AND AWARDS

Economic and Social Research Council.	2015 - 2018
ESRC +3 Collaborative Studentship.	
Collaborative Partner: Bank of England.	
Post-Lauream Scholarship. Luiss Guido Carli, Rome.	2014 - 2015
UCL Faculty Education Award and Shortlisted for the UCL Provost's Education Award.	2020
Faculty nominated prize.	
UCL Nominee for the Student Choice Awards 2020.	2020
Nominee for the category: Inspiring Teaching Delivery.	
UCL Education Award. TA nominated prize.	2019
TAs nominate peers that have performed excellently over the teaching year.	
UCL Nominee for the Student Choice Awards 2019.	2019
Nominee for the category: Active Student Partnership.	
UCL PGTA Award. Departmental TA awards.	2018
Award in recognition of outstanding contribution for teaching on a MSc core module.	
UCL PGTA Award. TA nominated prize.	2017
TAs nominate peers that have performed excellently over the teaching year.	

MISCELLANEOUS

Personal: Female, Italian citizen. Date of birth: 28/02/1991.
Languages: Italian (native), English (fluent), French, Portuguese, Spanish (good).
Computer Skills: Matlab, R, Stata.

REFERENCES

Prof. Raffaella Giacomini
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London, WC1H 0AX
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Prof. Toru Kitagawa
Department of Economics, Brown University
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