

Caterina Seghini

Economist

Contacts

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UniPignon,
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Switzerland

🔗 [Personal Website](#)

Languages

Italian



English



French



Spanish



Programming Languages

- ▶ Python
- ▶ Matlab
- ▶ Dynare
- ▶ Stata

Interests

- ▶ Climate change
- ▶ Human Rights
- ▶ Languages
- ▶ Quantum Physics
- ▶ Art and Architecture
- ▶ Music

Experiences

Visiting Researcher

7/2023 - today

[Banque de France](#) – Climate Economics Unit
Paris, France

Project: The Green Transition and Public Finances

Attended international conferences:

- International Workshop in "Climate Finance, Risk and Uncertainty Modelling", Banque de France
- International Conference "Economics of climate change and environmental policy", LEO - University of Orléans

Education

SFI PhD Program in Financial Economics

9/2018 - today

Swiss Finance Institute @ University of Geneva,
Switzerland

Geneva Finance Research Institute ([GFRI](#))

Thesis title: *Climate and sovereign debt sustainability*.

Supervision: Professors Jean-Charles Rochet and Tony Berrada.

[SFI PhD scholarship – EPFL, EDFI Core Courses](#), 9/2018 – 8/2019.

Other courses:

- [Study Center Gerzensee \(SNB\), Advanced Doctoral Program](#), courses by: Profs M. Golosov, F. Kubler, J. Ventura, J. Bianchi, J. Stock, A. Mian. Summer 2019, 2021 and 2022.
- Stanford University, *Social and Economic Networks* (online), by Prof M.O. Jackson, Spring 2020.
- UNIL, HEC Lausanne, *Dynamic Macroeconomic Models*, by Prof C. Cahn, Fall 2019.

MSc in Economics, [LMEC](#)

9/2016 - 7/2018

Alma Mater Studiorum – University of Bologna, Italy

Final grade: 110/110 cum laude

Erasmus scholarship – Exchange at [ENSAE ParisTech](#), France, 1 – 6/2018

Thesis title: *A DSGE Model for the Euro Area*.

Supervision: Prof Massimiliano Marzo

BSc in Economics

9/2013 - 10/2016

University of Pavia, Italy

Curriculum: Economics and Financial Markets

Final grade: 110/110 cum laude

Final dissertation: *China's rapid growth and the real estate bubble*.

Supervision: Prof Andrea Fumagalli

14th October 2023

Caterina Seghini

Research Statement

My research topics extend from sustainable finance, public finance and macrofinance in general, to medium-scale dynamic macroeconomic modelling and environmental economics.

In particular, as a Doctoral Student at the SFI, I have been studying the determinants of sovereign debt sustainability in advanced economies, mainly focusing on the impact of transition risk and/or climate risk on fiscal limits, in a framework of involuntary defaults.

I am also a Visiting Researcher at Banque de France, Climate Economics Unit, where I analyse the impact of alternative carbon policy mixes on public finances, in the context of a dynamic general equilibrium model.

Working papers

- *The Green Transition and Public Finances*, jointly with Stéphane Dees, 2023 (available upon request)
- *Sovereign debt sustainability, the carbon budget and climate damages*, 2023 (available upon request)

Work in progress

- *Testing rationality of inflation expectations*, jointly with Sofonias A. Korsaye and Yuelin Wang
- *The Green Transition, Public Finances and Monetary Policy in an E-DSGE*, jointly with Stéphane Dees
- *The fiscal limits of long-term debt*

Teaching activities

University of Geneva, Switzerland

9/2019 – today

Geneva Finance Research Institute (GFRI);
Geneva School of Economics and Management (GSEM)

- *Learning to Teach Finance*, MSc in Wealth Management, GFRI.
In charge of supervision of master students' TA activity. 9/2021 – today.
- Teaching assistantship:
 - Asset Pricing and Corporate Finance I*, with Profs Tony Berrada and Philipp Krüger. 9/2022 – today.
 - Advanced Corporate Finance*, with Prof Boris Nikolov. 9/2022 – 8/2023.
 - Corporate Finance*, with Prof Philipp Krüger. 9/2019 – 8/2022.