Personal Data

Current Position and Affiliation

November 2015 - Present – Assistant Professor* in Econometrics (SECS-P0/5), Department of Economics and Social Sciences, Università Politecnica delle Marche, Ancona, Italy.

* *Contratto di tempo pieno ai sensi dell'art. 24, comma 3, lettera a) dal 2015 al 2018, lettera b) dal 2019, della Legge 30.12.2010, n. 240.*

Italian National Scientific Qualification

Associate Professor of Econometrics (scientific sector 13/A5)

Previous Positions

March 2015 - October 2015 – Postdoctoral fellow in Econometrics (SECS-P0/5) in "Microeconometric models for discrete panel data: theory and applications", with Prof. Riccardo Lucchetti, Department of Economics and Social Sciences, Università Politecnica delle Marche, Ancona, Italy.

February 2013 - February 2015 – Postdoctoral fellow in Statistics (SECS-S0/1) in "Mixture and latent variable models for causal inference and analysis of socio-economic data", with Prof. Francesco Bartolucci, Department of Economics, University of Perugia, Italy.

May 2012 - February 2013 – Postdoctoral fellow in Economics (SECS-P0/2) in "Outline and employability of UNIVPM graduates", with Prof. Stefano Staffolani, Department of Economics and Social Sciences, Università Politecnica delle Marche, Ancona, Italy.

Education

2012 – Ph.D. in Economics, Department of Economics and Social Sciences, Università Politecnica delle Marche, Ancona, Italy. Ph.D. supervisor: Prof. Riccardo Lucchetti. Title of the thesis: *Bivariate censored models in microeconometrics: theory and applications*

2008 – Master of Science in Economics, Faculty of Economics "G.Fuà", Università Politecnica delle Marche. Supervisor: Prof. Stefano Staffolani. Title of the thesis: *An empirical analysis of the university reform*. Grade: 110/110 magna cum laude.

2006 – Bachelor's degree in International Economics, Faculty of Economics "G.Fuà", Università Politecnica delle Marche. Grade: 110/110 magna cum laude.

Research Interests

Microeconometrics, Nonlinear Econometric Models for Discrete Panel Data, Computational Econometrics, Generalized Linear Mixed Models, Finite-Mixture Models, Labor Economics, Household Finance, Health Economics.

Articles in Peer-Reviewed Journals

Silvia Bacci, Francesco Bartolucci, Giulia Bettin, and Claudia Pigini. A latent class growth model for migrantsâ remittances: an application to the german socio-economic panel. *Journal of the Royal Statistical Society: Series A (Statistics in Society)*, 10.1111/rssa.12475:1–26, 2019

Claudia Pigini and Stefano Staffolani. Teleworkers in Italy: Who are they? Do they make more? *International Journal of Manpower*, 40(2):265–285, 2019

Elizabeth J Casabianca, Alessia Lo Turco, and Claudia Pigini. Import penetration and returns to tasks: recent evidence from the peruvian labour market. *Empirical Economics*, 56(2):551–617, 2019

Giulia Bettin, Riccardo Lucchetti, and Claudia Pigini. A dynamic double hurdle model for remittances: evidence from germany. *Economic Modelling*, 73:365 – 377, 2018

Francesco Bartolucci, Valentina Nigro, and Claudia Pigini. Testing for state dependence in binary panel data with individual covariates by a modified quadratic exponential model. *Econometric Reviews*, 37(1):61–88, 2018

Riccardo Lucchetti and Claudia Pigini. DPB: Dynamic panel binary data models in gretl. *Journal of Statistical Software*, 79(8):1–33, 2017

Francesco Bartolucci and Claudia Pigini. cquad: An R and Stata package for conditional maximum likelihood estimation of dynamic binary panel data models. *Journal of Statistical Software*, 78(7):1–26, 2017

Francesco Bartolucci, Silvia Bacci, and Claudia Pigini. Misspecification test for random effects in generalized linear finite-mixture models for clustered binary and ordered data. *Econometrics and Statistics*, 3:112–131, 2017

Silvia Bacci, Claudia Pigini, Marco Seracini, and Liliana Minelli. Employment condition, economic deprivation and self-evaluated health in europe: Evidence from eu-silc 2009–2012. *International Journal of Environmental Research and Public Health*, 14(2):143, 2017

Claudia Pigini, Andrea F Presbitero, and Alberto Zazzaro. State dependence in access to credit. *Journal of Financial Stability*, 27:17–34, 2016

Claudia Pigini and Stefano Staffolani. Beyond participation: do the cost and quality of higher education shape the enrollment composition? The case of Italy. *Higher Education*, 71:119–142, 2016

Claudia Pigini. Bivariate non-normality in the sample selection model. *Journal of Econometric Methods*, 4(1):22, 2015

Riccardo Lucchetti and Claudia Pigini. A simple and effective misspecification test for the double-hurdle model. *Economics Letters*, 123(1):75–78, 2014

Liliana Minelli, Claudia Pigini, Manuela Chiavarini, and Francesco Bartolucci. Employment status and perceived health condition: longitudinal data from Italy. *BMC Public Health*, 14(946):1–12, 2014

Riccardo Lucchetti and Claudia Pigini. A test for bivariate normality with applications in microeconometric models. *Statistical Methods & Applications*, 22(4):535–572, 2013

Francesco Bartolucci, Silvia Bacci, and Claudia Pigini. Comparison between conditional and marginal maximum likelihood estimation for a class of ordinal item response models. *Quaderni di Statistica*, 15, 2013

Submitted Manuscripts

Matteo Picchio, Claudia Pigini, Stefano Staffolani, and Alina Verashchagina. If Not Now, When? The Timing of Childbirth and Labour Market Outcomes. IZA Discussion Papers 11270, Institute for the Study of Labor (IZA), January 2018
Revise & Resubmit at the Journal of Applied Econometrics

Francesco Bartolucci and Claudia Pigini. Partial effects estimation for fixed-effects logit panel data models, 2019

Francesco Bartolucci and Claudia Pigini. Granger causality in dynamic binary short panel data models. Working Papers 421, Universita' Politecnica delle Marche (I), Dipartimento di Scienze Economiche e Sociali, 2017

Elizabeth J. Casabianca, Alessia Lo Turco, and Claudia Pigini. Equal pay for equal task. Discovering heterogeneous returns to tasks across genders

Book Chapters – Peer-Reviewed

Silvia Bacci, Francesco Bartolucci, Claudia Pigini, and Marcello Signorelli. A finite mixture latent trajectory model for hirings and separations in the labor market. In *Topics on Methodological and Applied Statistical Inference*, pages 9–20. Springer, 2016

Claudia Pigini and Stefano Staffolani. The effect of university costs and institutional incentives on enrolments: empirical evidence for Italian regions. In *Geographical Labour Market Imbalances, AIEL Series in Labour Economics*. Springer, 2015. ISBN 978-3-642-55202-1

Software Components

Riccardo Lucchetti and Claudia Pigini. DPB: Dynamic panel binary data models in `gretl` . `gretl` Function Package, 2015
http://ricardo.ecn.wfu.edu/gretl/cgi-bin/gretldata.cgi?opt=SHOW_FUNCS

Francesco Bartolucci and Claudia Pigini. cquad: Conditional ML for Quadratic Exponential Models for Binary Panel Data . R Package, 2015
http://cran.r-project.org/web/packages/cquad/index.html

Claudia Pigini. heckprobit: Probit model with sample selection in `gretl`. `gretl` Function Package, 2015
http://ricardo.ecn.wfu.edu/gretl/cgi-bin/gretldata.cgi?opt=SHOW_FUNCS

Riccardo Lucchetti and Claudia Pigini. HIP: Heteroskedastic Instrumental variable Probit model in gretl. gretl Function Package, 2014
http://ricardo.ecn.wfu.edu/gretl/cgi-bin/gretldata.cgi?opt=SHOW_FUNCS

Work in Progress

Giulia Bettin, Claudia Pigini, and Alberto Zazzaro. Financial inclusion and poverty transitions

Elizabeth J. Casabianca, Alessia Lo Turco, and Claudia Pigini. Equal pay for equal task. Discovering heterogeneous returns to tasks across genders

Francesco Bartolucci and Claudia Pigini. Granger causality in dynamic binary short panel data models. Working Papers 421, Universita' Politecnica delle Marche (I), Dipartimento di Scienze Economiche e Sociali, 2017

Francesco Bartolucci and Claudia Pigini. Partial effects estimation for fixed-effects logit panel data models, 2019

Refereeing Activity

Journal of Applied Econometrics, Journal of Economic Behavior & Organization, International Journal of Manpower, IZA Journal of European Labor Studies, Higher Education, Statistics and Probability Letters, European Journal of Higher Education, Review of Economics and Institutions

Organization of Interantional Conferences

IWEEE2018, First Italian Workshop of Econometrics and Applied Economics: Panel Data Models and Applications, Milano, January 2018 (program committee)

XXXIII National Conference of Labour Economics, Ancona, September 2018 (scientific and organizing committee)

Conference Talks and Presentations (selected)

2019 – Eighth Italian Congress of Econometrics and Empirical Economics (ICEEE 2019), University of Lecce. Presentation of the paper: *Financial inclusion and poverty transitions in Italy*

2018 – XXXIII National Conference of Labour Economics, Ancona. Presentation of the paper: *If not now, when? The timing of childbirth and labour market outcomes*

2018 – Invited seminar entitled *If not now, when? The timing of childbirth and labour market outcomes*, Umeå school of business, economics and statistics, Sweden.

2018 – Invited seminar entitled *Teleworkers in Italy. Who are they? Do thy make more?*, University of Perugia.

2017 – 11th Scientific Meeting of the CLAssification and Data Analysis Group (CLADAG 2017), University of Milano-Bicocca. Presentation of the paper: *A latent trajectory model for migrants remittances: an application to the German Socio-Economic Panel*

2017 – 5th Gretl Conference, Athens. Presentation of the paper: *Financial inclusion and poverty transitions*

2017 – Seventh Italian Congress of Econometrics and Empirical Economics (ICEEE 2017), University of Messina. Presentation of the paper: *Pseudo-Conditional inference in binary short panels with predetermined covariates*

2016 – XXXI National Conference of Labor Economics, University of Trento. Presentation of the paper *Women at work: Discovering heterogeneous returns to tasks across gender*.

2016 – 3th Conference of the International Association of Applied Econometrics, Milan. Presentation of the paper *State dependence and unobserved heterogeneity in a double hurdle model for remittances: evidence from immigrants to Germany*.

2015 – 4th Gretl Conference, Hans Böckel Institute, Berlin (DE). Presentation of the paper *DPB: Dynamic panel binary data models in Gretl*.

2015 – Invited seminar entitled *Testing for state dependence in binary panel data with individual covariates by a modified Quadratic Exponential model*, Department of Statistics, Umeå University, Sweden.

2015 – Sixth Italian Congress of Econometrics and Empirical Economics (ICEEE 2015), University of Salerno. Presentation of the papers: *Testing for state dependence in binary panel data with individual covariates; State dependence in access to credit*.

2014 – *3rd MoFiR Workshop on Banking*, Ancona. Presentation of the paper *State dependence in access to credit*.

2014 – *6th IFABS Conference (International Finance And Banking Society)*, Lisbona. Presentation of the paper *State dependence in access to credit*.

2014 – *Spring Meeting of Young Economists*, Vienna University of Economics and Business. Presentation of the paper *State dependence in access to credit*.

2013 – 27th Conference of the Italian Association of Epidemiology, University "La Sapienza", Rome. Presentation of the paper *Employment status and perceived health condition: evidence from Italy*.

2013 – 3rd Gretl Conference, Oklahoma State University, Oklahoma City (US). Presentation of the paper *Hansl Implementation of Dynamic Models for Binary Dependent Variables in Panel Data*.

2013 – Fifth Italian Congress of Econometrics and Empirical Economics (ICEEE 2013), University of Genova. Presentation of the paper: *A Test for Bivariate Normality in Commonly Used Microeconometric Models*.

2012 – XXVII National Conference of Labor Economics, Seconda Università di Napoli. Presentation of the paper *Enrollment Decision and University Choice of Italian Secondary School Graduates*.

2011 – 2nd Gretl Conference, Nicolaus Copernicus University, Torun (Poland). Presentation of the paper *Conditional Moment Tests for Normality in Bivariate Limited Dependent Variable Models: a Monte Carlo Study*.

2010 – XXV National Conference of Labor Economics, Chieti-Pescara. Presentation of the paper: *The Determinants of University Students Success: a Bivariate Latent Variable Model*.

Memberships and Project Participation

2011-present SIdE *Italian Society of Econometrics*

2011-2018 Developer team of the `gretl` project

Lecturing Experience

2015-present– Lecturer of *Econometrics (II Module)* (3 CFU), M.Sc in Economics and Finance (Scienze Economiche e Finanziarie), Università Politecnica delle Marche

2016-present– Lecturer of *Statistics* (Statistica I corso, II modulo, 3 CFU), Laurea triennale in Economia Aziendale, sede di San Benedetto del Tronto, Università Politecnica delle Marche

2017-2019– Lecturer of *Econometrics* (6 CFU), M.Sc in Finance and Quantitative Methods for Economics (Finanza e Metodi Quantitativi per l'Economia), Università di Perugia

2011-present– Teaching assistant of the course *Econometrics*, (Prof. Riccardo Lucchetti), Ph.D. in Economics, Department of Economics and Social Sciences, Università Politecnica delle Marche

2013-present– Teaching assistant of the course *Microeconometrics* (Prof. Matteo Picchio) Ph.D. in Economics, Department of Economics and Social Sciences, Università Politecnica delle Marche

2013-2015– Teaching assistant of the course *Statistical methods for finance* (Prof. Francesco Bartolucci), M.Sc. in Economics, Department of Economics, University of Perugia

2014– Teaching assistant at the *Applied economics workshop: replication* (Prof. Riccardo Lucchetti), Postgraduate course organized by CIdE (Centro Interuniversitario di econometria), SADiBa, Perugia

2013-2014– Lecturer of the course *Statistics for experimental and technological research* (in *Research methodology* jointly with Prof. Luigi Ferrante), M.Sc in Medical and Health Services Management, Department of Biomedic Sciences and Public Health, Università Politecnica delle Marche

2013– Lecturer of the course *Microeconometrics*, Ph.D. in Economics, Department of Economics and Social Sciences, Università Politecnica delle Marche

2010-2014– Teaching assistant of the course *Statistics*, (Prof. Augusto Merlini and Prof. Francesco Maria Chelli) undergraduate degree in Economics, Università Politecnica delle Marche

2006-2010– Tutor of the course *Statistics*, undergraduate degree, Università Politecnica delle Marche

Language Skills

Italian: mother tongue

Other languages*

	Understanding		Speaking		Writing
	Listening	Reading	Spoken interaction	Spoken production	
English	C1 Proficient	C1 Proficient	C1 Proficient	C1 Proficient	C1 Proficient
German	A2 Basic	A2 Basic	A2 Basic	A2 Basic	A2 Basic
Swedish	A2 Basic	A2 Basic	A2 Basic	A2 Basic	A2 Basic

* Self-assessment: *Common European Framework of Reference (CEF) level*

Computer Skills

Advanced user of the following software and scripting languages: Gretl, LaTeX(and Beamer), Stata, R. Good knowledge of (Open)Office, SAS, LimeSurvey, of the scripting languages C, Bash, Perl. Basic user of MatLab.