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## DEGREES AND SCIENTIFIC EXPERIENCE

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|---|---|
| 2018- | PloS ONE – Editorial Board. |
| 2018- | Artificial Intelligence in Finance – Editorial Board. |
| Feb 2013 | National Scientific Qualification – Full Professor in Financial Markets and Institutions. |
| Dec 2010- | Associate Professor of Financial Markets and Institutions, University of Brescia. |
| 2009 | Visiting Scholar (Jul-Aug), University of California-Berkeley, Department of Statistics. |
| 2007-2010 | Assistant Professor with tenure of Financial Markets and Institutions (from January 2007), University of Brescia. |
| 2006 | Summer Visiting (Jul-Sep), University of California-Berkeley, Haas School of Business, Finance Department. |
| | Visiting Scholar (Sep-Dec), Boston College, Carroll School of Management, Finance Department. |
| 2003-2007 | Assistant Professor of Financial Markets and Institutions (starting from January 2004), University of Brescia. |
| 2002 | Ph. D in Financial Markets and Institutions, University of Udine. |
| 1996 | B.A. in Economic graduated with 110/110 Magna cum Laude, University of Brescia. |

## FELLOWSHIP AND AWARDS

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| 2017 | MIUR National Research Award (FFABR). |
| 2006 | Centro Newfin (now CAREFIN) Bocconi – Award for publication in top ranking journals, Bocconi University. |
| 2002 | Post-Doc Research Fellowship, University of Brescia. |
| 1999 | APB (Associazione italiana per la Pianificazione e il Controllo di Gestione in Banca) Best B.A. Thesis Award. |
| 1998 | Research Fellowship, Ente Universitario Lombardia Orientale, Brescia. |

## ACADEMIC EXPERIENCE

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| 2017- | Professor of "Corporate Finance" Ph.D Course in "Analytics for Economics and Management" (AEM) – University of Brescia, Italy. |
| 2014- | Professor of "Banking" (undergraduate), University of Brescia. |
| 2013-2017 | Professor of "Corporate Finance" Ph.D Course in "Analytics for Economics and Business" (AEB) – University of Bergamo and University of Brescia, Italy. |
| 2005- | Professor of "Financial Markets and Institutions" (undergraduate) and "Credit Risk" (graduate), University of Brescia. |
| 2000- | Università & Impresa, MBA Instructor of "Corporate Finance", University of Brescia. |
| 2004-2009 | "Master in Money and Finance", Instructor of "Asset Management", University of Brescia. |
| 2007 | • "Master in Internationalization", Instructor of "Investment Selection and Financing Decision", University of Brescia. |
| | • Instructor of "Corporate Finance: Investment Selection and Financing Decision" – Summer School, Università Vest Timisoara, Romania. |
| 2003-2005 | Professor of "Insurance Economics", University of Brescia. |

1998-2004 Teaching Assistant of "Financial Markets and Institutions", University of Brescia.
2001-2004 SDA Bocconi, Instructor of "Global Asset Allocation" and "Introduction in Fixed Income Securities", Bocconi University.

## CONFERENCES AND SEMINARS

### Organizer/Moderator/Speaker

- 2019: I.S.E.O. Institute's 52nd International Public Conference on "Pensions, social care, demographic scenarios: Welfare challenges for the future." – panelists: William Sharpe (Stanford University – Nobel Prize in Economics 1990); Tito Boeri (Bocconi University) Agar Brugiavini (Ca' Foscari University) organizer, University of Brescia, Brescia.
- 2018: I.S.E.O. Institute's 51st International Public Conference on "1918-2018 Franco Modigliani's Legacy in the World Economy" – panelists: Robert Merton (MIT – Nobel Prize in Economics 1997); Robert Engle (NYU – Nobel Prize in Economics 2001); Macro Pagano (University of Naples Federico II); Gianni Amisano (Federal Reserve Board) organizer/moderator, University of Brescia, Brescia.
- 2017: I.S.E.O. Institute's 50th International Public Conference on "Innovation and intellectual property" – panelists: Jean Tirole (Toulouse School of Economics – Nobel Prize in Economics 2014); Michele Boldrin (University of Washington in Saint Louis); Jacques Darcy (European Investment Fund) organizer/moderator, University of Brescia, Brescia.
- 2016: I.S.E.O. Institute's 49th International Public Conference on "Health, Growth and Finance" – panelists: Roberto Savona; Angus Deaton (Princeton University – Nobel Prize in Economics 2015); Roger Stein (MIT); Guido Rasi (European Medicines Agency) – organizer/moderator/speaker, University of Brescia, Brescia.
- 2016: Final International Conference on "Systemic Risk Tomography (SYRTO): Signals, Measurements, and Transmission Channels" – organizer/speaker, Université Paris1 Panthéon-Sorbonne, Parigi.
- 2015: International Conference on "Data Exploration in Scientific Life" organizer/moderator/speaker, University of Brescia, Brescia.
- 2015: European Financial Management Association (EFMA) Annual Meeting, Special Session on "Systemic Risk Tomography (SYRTO): Signals, Measurements, and Transmission Channels" – organizer/moderator/speaker, Nyenrode Business University, Amsterdam.
- 2014: Consortium for Systemic Risk Analytics (CSRA) Semi-Annual Meeting 2014, Massachusetts Institute of Technology (MIT) – organizer/speaker, Boston (MA).
- SYRTO Code Workshop on Systemic Risk Policy Issues for SYRTO (Bundesbank-ECB-ESRB), Head Office of Deustche Bundesbank, Guest House – organizer/moderator, Frankfurt.
- 2013: 7th International Conference on Computational and Financial Econometrics (CFE 2013), Organized Session on "Systemic Risk Tomography" – organizer, University of London, London.
- 2013: 9th scientific meeting of the Classification and Data Analysis Group (CLADAG) of the Italian Statistical Society, Specialized Session on "Systemic Risk Tomography – SYRTO" – organizer/moderator/speaker, Università degli Studi di Modena e Reggio Emilia, Modena.
- 2013: First International Conference SYRTO Project – panelists: Roberto Savona; Robert Engle (NYU – Nobel Prize in Economics 2003); Ignazio Angeloni (ECB); Giovanni Dell'Ariccia (IMF); Monica Billio (Università Cà Foscari Venezia); Andrea Beltratti (Università Bocconi) – organizer/moderator/speaker, University of Brescia, Brescia.
- 2012: European Financial Management Association (EFMA) Annual Meeting, Special Session on "Banking and Sovereign Crisis" – penelists: Roberto Savona; Giovanni Dell'Ariccia (IMF); Gianni De Nicolò (IMF); Carsten Detken (ECB); Gikas A. Hardouvelis (University of Piraeus) – organizer/moderator/speaker, University of Barcelona, Barcelona.
- 2005: Euro Working Group of Financial Modeling (EWGFM), organizer/speaker/discussant, University of Brescia, Brescia.

**Invited Speaker**

- 2020: 3rd Annual European Quantitative and Macro Investment Conference, WOLFE Research, virtual conference.
- 2019: Invited lecture on "Recent Results of Research on Financial Stability", 6th Central Bank Executive Summit 2019 – SAP, Frankfurt.
- 2019: Invited seminar on "Anatomy of a Sovereign Debt Crisis: CDS Spreads and Real-Time Macroeconomic Data", EC-JRC, Ispra (Italy).
- 2016: The Economist – Intelligence Unit – Expert Roundtable on Innovations in Funding the Elimination of Hepatitis C, The Economist Group, London.
- 2015: SAP Design Thinking Workshop on Systemic Risk Platform approach, SAP, Potsdam.
- 2012: Università Cà Foscari Venezia, Dipartimento di Economia, Venice.
- 2012: University of Vienna, Department of Finance, Vienna.
- 2012: Intesa Sanpaolo, Milan.
- 2011: European Central Bank (ECB), Frankfurt.
- 2009: European Financial Management Association (EFMA) Annual Meeting, Bocconi University, Milan, invited speaker on the Special Session "Operational Risk and Due Diligence in Funds Management" – Organizer: Stephen Brown (NYU Stern School of Business).

**Speaker and Discussant**

- 2018: 1st Annual CoPFIR Conference – EC JRC, Brussels, Berlaymont – speaker.
- 2018: GRETA Credit Conference 2013, Venice – discussant.
- 2017: GRETA Credit Conference 2013, Venice – discussant.
- 2013: GRETA Credit Conference 2013, Venice – discussant.
- 2012: GRETA Credit Conference 2012, Venice – discussant.
- 2012: 5th Financial Risks International Forum, Institut Louis Bachelier (ILB), the Europalace Institute of Finance (EIF) and the Fondation du Risque, Paris – speaker.
- 2011: 3rd Annual Conference on Hedge Funds, CREST-CEPR-Hec Paris, Paris – discussant.
- 2011: European Financial Management Association (EFMA) Symposium on "Alternative Investments", University of Toronto, Toronto – speaker/discussant.
- 2011: Society for Financial Econometrics (SoFiE) Annual Conference, University of Chicago, Chicago – speaker.
- 2009: Society for Financial Econometrics (SoFiE) First European Conference, Ginevra – poster presenter.
- 2009: Financial Management Association (FMA) European Conference, Turin – speaker/discussant.
- 2009: Seventh scientific meeting of the Classification and Data Analysis Group (CLADAG) of the Italian Statistical Society, Università degli Studi di Catania, Catania – speaker.
- 2008: Financial Management Association (FMA) European Conference, Praha – speaker/discussant.
- 2008: ADEIMF Annual Meeting, Capri – speaker.
- 2008: The Royal of Statistical Society, Nottingham – poster presenter.
- 2008: GRETA Credit Conference 2008, Venezia – poster presenter.
- 2006: "Struttura Finanziaria di Impresa, Innovazione Finanziaria e Merito Creditizio", University of Brescia – speaker.
- 2005: Financial Management Association (FMA) European Conference, University of Siena, Siena – speaker/discussant.
- 2004: European Financial Management Association (EFMA) Annual Meeting, Basle – speaker/discussant.

## RESEARCH ACTIVITY – FUNDED PROJECTS

### Principal Investigator/Coordinator

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| 2013-2016 | European Project "SYRTO - SYstemic Risk TOmography: Signals, Measurements, Transmission Channels, and Policy Interventions - Project ID: 320270", funded by the European Commission under the FP7 program "Cooperation - Socio-Economic Sciences and Humanities - call ID FP7-SSH-2012-2". Budget EUR 2.473.064. Role: Primary and Scientific Coordinator. **Final Technical Review Report Evaluation (European Commission)**: Excellent/Excellent and success/case story. |
| 2006-2008 | CAREFIN Bocconi University grant for project "Imperfect Predictability and Mutual Funds Dynamics: How Managers Use Predictors in Changing Systematic Risk" with Gianni Amisano, 2008. Budget EUR 3.000. Role: Coordinator. |

### Participant

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| 2012-2015 | PRIN Modelli Statistici multivariati per la valutazione dei rischi. Coordinator Prof. Paolo Giudici. Role: Participant (Cà Foscari University of Venezia). |
| 2004-2005 | NEWFIN Università Bocconi grant for project "Gli investimenti alternativi: asset allocation, strategie di gestione, valutazione delle performance". Coordinator Prof. Ignazio Basile (University of Brescia). |
| 2000-2001 | NEWFIN Università Bocconi grant for project "Efficienza dei benchmark obbligazionari e politiche di gestione e misurazione delle performance degli investitori istituzionali". Coordinator Prof. Ignazio Basile (University of Brescia). |
| 1999-2000 | NEWFIN Università Bocconi grant for project "Efficienza dei benchmark azionari e politiche di gestione e misurazione delle performance degli investitori istituzionali". Coordinator Prof. Ignazio Basile (University of Brescia). |

## OTHER SCIENTIFIC EXPERIENCE

| | |
|---|---|
| 2018- | Local Coordinator of the Community of Practice in Financial Research (CoPFiR) Consortium-European Commission JRC. |
| 2017- | Member of the PhD Program in "Analytics for Economics and Management" (AEM) – University of Brescia, Italy. |
| 2016- | Member of the University of Brescia Research Team, University of Brescia. |
| 2016- | LABEX ReFi - European Laboratory on Financial Regulation – Conservatoire National des Arts et Métiers-Ecole Nationale d'Administration- Panthéon-Sorbonne University- ESCP Europe, Member. |
| 2016- | Systemic Risk Hub, Global Risk Institute in Financial Services, Member. |
| 2016 | VQR Reviewer for the Italian VQR 2011-2014 program – settore 13/B4 "Economia degli Intermediari Finanziari e Finanza Aziendale", Ministry of Education, University and Scientific Research (MIUR). |
| 2013-2017 | Member of the PhD Program in "Analytics for Economics and Business" (AEB) – University of Bergamo and University of Brescia, Italy. |
| 2012-2014 | Macro-prudential Research Network (MaRs) – European Central Bank – Work Stream 2 (WS2) "Early Warning Systems and Systemic Risk Indicators", Steering Committee Member. |
| 2012-2016 | Member of the Research Quality Commission (PAQ Ricerca), Department of Economics and Management, University of Brescia. |
| 2011 | (Feb-Jul) Charter of the University of Brescia, Member of the Charter Commission. |

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|---|---|
| 2011- | PRIN Reviewer, Ministry of Education, University and Scientific Research (MIUR). |
| 2010-2013 | European Financial Management Association (EFMA), Board of Directors. |
| 2010- | Cineca Peer Reviewer, University of Padova. |
| 2009-2013 | ABI Country Risk Forum (Osservatorio promosso dall'Associazione Bancaria Italiana per l'analisi dei rischi economico finanziari dei Paesi emergenti), Scientific Partner. |
| 2008/09/14 | Referee, Financial Management Association (FMA) – European conference. |
| 2007- | Phd Dissertation external referee, University of Zaragoza (Spain). |
| 2006-2009 | "Master in Money and Finance", Managing Board, University of Brescia. |
| 2005- | Università & Impresa MBA, Supervisor in "Corporate Finance", Brescia. |
| 2005 | "Euro Working Group of Financial Modelling", Organizing Committee, University of Brescia. |
| 1999- | Newfin Bocconi (now CAREFIN), Scientific Partner, Bocconi University. |

## REFEREE ACTIVITY

American Journal of Industrial Medicine; Bancaria; Banca, Impresa e Società; Economic Modelling, Economic Notes; Economies; European Journal of Finance; European Journal of Operational Research; Fiscal Studies; International Journal of Forecasting; Intelligent Systems in Accounting Finance and Management; International Transactions in Operational Research; Journal of International Money and Finance; Journal of Artificial Societies and Social Simulation; Journal of Asset Management; Journal of International Money and Finance; Journal of Risk Finance.
**Publons identifier**: https://publons.com/a/622512/

## RESEARCH INTERESTS

- Asset management
- Asset pricing models
- Corporate finance
- Credit Risk
- Healthcare Finance
- Hedge funds and Mutual funds
- Risk management
- Systemic Risk and Early Warning System

## PUBLICATIONS

### Articles

- "Taking the Right Course Navigating the ERC Universe" (with Cesare Orsini), ***Journal of Asset Management***, 2019, 20, 157–174.
- "Sovereign Risk Zones in Europe During and After the Debt Crisis" (with Veni Arakelian, Petros Dellaportas and Marika Vezzoli), ***Quantitative Finance***, 2019, 19(6), 961–980.
- "Mutual Funds Dynamics and Economic Predictors" (with Gianni Amisano), ***Journal of Financial Econometrics***, 2017, 15 (2), 302-330.
- "Danger Zones for Banking Crises in Emerging Markets" (with Paolo Manasse and Marika Vezzoli), ***International Journal of Finance & Economics***, 2016, 21(4), 360-381.
- "Sovereign and Hedge Fund Systemic Risks" (with Enrico Ciavolino), ***Journal of Alternative Investments***, 2016, Spring 2016, Vol. 18, No 4, pp: 98-108.
- "Corporate Default Prediction Model Averaging: A Normative Linear Pooling Approach" (with Silvia Figini and Marika Vezzoli), ***Intelligent Systems in Accounting, Finance and Management***, 2016, Vol. 23, Issue 1-2, 6-20.
- "Financial Symmetry and Moods in the Market" (with Maxence Soumare and Jorgen Vitting Andersen), ***PLoS ONE*** 10(4): e0118224, 2015, 1-21.
- "Fitting and Forecasting Sovereign Defaults Using Multiple Risk Signals" (with Marika Vezzoli), ***Oxford Bulletin of Economics and Statistics***, 77 (1), 2015, 66-92.

- "Detecting Early Warnings for Hedge Fund Contagion", ***Bankers, Markets and Investors***, Number 129, March-April 2014, 60-73.
- "Hedge Fund Systemic Risk Signals", ***European Journal of Operational Research***, 2014, 236, 282-291.
- "Risk and Beta Anatomy in the Hedge Fund Industry", ***European Journal of Finance***, 2014, 20 (1), 1-32.
- "Multidimensional Distance to Collapse Point and Sovereign Default Prediction" (with Marika Vezzoli), ***Intelligent Systems in Accounting, Finance and Management***, 2012, Volume 19, number 4, 205-228.
- "Tax-induced Dissimilarities Between Domestic and Foreign Mutual Funds in Italy", ***Economic Notes***, 35 (2) 2006, 173-202.
- "Do Mutual funds Styles Reflect a Country-Specific Investment Philosophy? The Italian Case", ***Applied Financial Economics***, 16 (4) 2006, 303-318.

**Books**

- Systemic Risk Tomography – Signals, Measurement and Transmission Channels (edited book with Monica Billio and Loriana Pelizzon), **ISTE-Elsevier**, 2017.
- *Banking Book* **–** *Misurazione e gestione dei rischi finanziari* (with Mattia Raudaschl), **LUISS University Press**, Roma, 2015.
- *Gli hedge fund – Rendimento, rischio e valutazione della performance* (with Ignazio Basile), **Bancaria Editrice**, Roma, 2007.

**Book Chapters**

- "Systemic Risk: Measures and Warnings" (with Monica Billio and Loriana Pelizzon), in (eds.) Billio M., L. Pelizzon, R. Savona. *Systemic Risk Tomography – Signals, Measurement and Transmission Channels,* **ISTE-Elsevier**, 2017.
- "Danger Zones For The Financial System" (with Paolo Manasse and Marika Vezzoli), in (eds.) Billio M., L. Pelizzon, R. Savona. *Systemic Risk Tomography – Signals, Measurement and Transmission Channels,* **ISTE-Elsevier**, 2017, 169-190.
- "Hedge Fund Performance", in (eds.) Ignazio Basile and Pierpaolo Ferrari, *Asset Management and Institutional Investor*, **Springer**, 2016, 355-371.
- "Mutual Fund Risk" (with Oreste Auleta and Filippo Stefanini), in (eds.) H. Kent Baker, Greg Filbeck, Halil Kiymaz. *Mutual Funds and Exchange-Traded Funds - Building Blocks to Wealth*, **Oxford University Press**, 2016, 380-398.
- "Debt Crisis Indicators of Emerging Markets versus Eurozone Economies" (with Marika Vezzoli and Enrico Ciavolino), in (eds.) Sam Wilkin. *Country and Political Risk (2nd edition)*. London: **Risk Books**, 2015.
- "Measuring Systemic Risk From Country Fundamentals: A Data Mining Approach" (with Marika Vezzoli), in eds. When, C., Hoppe, C., Gregoriou, G. N. *Rethinking Valuation and Pricing Models: Lessons Learned from the Crisis and Future Challenges*, **Elsevier**, 2012, 223-240.
- "Hedge Fund Cloning Through State Space Models", in (eds.) Gregoriou, G.N. and M. Kooli. *Hedge Fund Replication*, **Palgrave-MacMillan** December, 2011, 106-118.
- "Asset-Based Style Factors", in (eds.) Greg N. Gregoriou. *Encyclopedia of Alternative Investments*, **Chapman Hall-CRC/Taylor Francis Group**, 2008, 29-30.
- "Performance Idiosyncrasy in the Italian Mutual Fund Industry", in (eds.) Greg N. Gregoriou. *Performance of Mutual Funds: An International Perspective*, **Palgrave Macmillan**, 2007, 63-84.
- "On the Supposed Foreign Superiority: the Italian Tax Puzzle", in (eds.) Greg N. Gregoriou. *Diversification and Portfolio Management of Mutual Funds*, **Palgrave Macmillan**, 2007, 312-333.

- "Outsourcing Strategies in Asset Management Industry", (with Ignazio Basile), in (eds.) De Laurentis, G. *Performances measurements frontiers in financial services industry*, **Egea**, Milan, 2004, 15-43.

**Journals & Book Chapters in Italian**

- "La misurazione e la valutazione della performance degli hedge fund", in (eds.) Ignazio Basile, Maria Debora Braga, and Pierpaolo Ferrari, *Asset Management e Investitori Istituzionali*, **Pearson Italia**, 2019, 317-332.
- "Le politiche di gestione delle diverse categorie di investitori istituzionali" (with Ignazio Basile and Pierpaolo Ferrari), in (eds.) Ignazio Basile, Maria Debora Braga, and Pierpaolo Ferrari, *Asset Management e Investitori Istituzionali*, **Pearson Italia**, 2019, 415-464.
- "La valutazione della performance degli hedge fund", in (eds.) Ignazio Basile and Pierpaolo Ferrari, *Asset Management e Investitori Istituzionali*, **Pearson Italia**, 2013, 285-300.
- "Le politiche di gestione delle diverse categorie di investitori istituzionali" (with Ignazio Basile and Pierpaolo Ferrari), in (eds.) Ignazio Basile and Pierpaolo Ferrari, *Asset Management e Investitori Istituzionali*, **Pearson Italia**, 2013, 379-427.
- "Strategie, rischio e rendimento degli hedge fund" (with Ignazio Basile), ***Bancaria***, 9, 2007, 85-89.
- "Gli hedge fund e le strategie di gestione di portafoglio" (with Ignazio Basile), ***Bancaria***, 11, 2007, 68-72.
- "Fusioni e acquisizioni bancarie in Italia, 1989-1997: analisi empirica sulla reattività dei prezzi azionari", ***Bancaria***, 1, 2002, 31-52.
- "Le strategie competitive delle banche italiane di dimensioni medio/piccole nell'attività di asset management" (with Ignazio Basile), ***Banche e Banchieri***, 1, 2002, 43-57. Also in ***Risparmio***, 1, 2002, 179-209.
- "Un'analisi dell'efficienza dei benchmark del mercato azionario italiano", in (eds.) Ignazio Basile, *Benchmark e performance dei portafogli azionari e obbligazionari*, **Bancaria Editrice**, 2002, 41-70.
- "L'impiego dei benchmark nella gestione e nella valutazione dei portafogli azionari", in (eds.) Ignazio Basile, *Benchmark e performance dei portafogli azionari e obbligazionari*, **Bancaria Editrice**, 2002, 71-115.
- "I benchmark obbligazionari: caratteristiche fondamentali e profili di efficienza", in (eds.) Ignazio Basile, *Benchmark e performance dei portafogli azionari e obbligazionari*, **Bancaria Editrice**, 2002, 139-162.
- "L'utilizzo dei benchmark nella gestione dei portafogli obbligazionari", in (eds.) Ignazio Basile, *Benchmark e performance dei portafogli azionari e obbligazionari*, **Bancaria Editrice**, 2002, 163-189.
- "I volatility swap", in NEWFIN, *Nuove frontiere dei mercati finanziari e delle securities industry - Osservatorio sull'innovazione finanziaria 2001*, **Bancaria Editrice**, Roma, 2001, 239-254.
- "Portafogli di strumenti derivati e gestione del rischio di interesse: gli interest rate swap", ***Apb news***, 3, 2000, 33-48.

**Working Papers**

- Anatomy of a Sovereign Debt Crisis: CDS Spreads and Real-Time Macroeconomic Data (with Lucia alessi and Pierluigi Balduzzi), **European Commission**, JRC Working Papers in Economics and Finance 2019/3.
- Risk Dynamics in the Eurozone: A New Factor Model for Sovereign CDS and Equity Returns (with Petros Dellaportas, Loukia Meligkotsidoub, and Ioannis D. Vrontos), **SYRTO Working Paper** n. 23/2015, 1-38.
- Credit Expected Shortfall with Time Varying Recovery Risk (with Mattia Raudaschl), 2015, 1-28.
- Oil Price Shocks, Financial Frictions and TFP Dynamics (with Marcella Lucchetta and Antonio Paradiso), **SYRTO Working Paper** n. 19/2015, 1-22.

- European Sovereign Systemic Risk Zones (with Veni Arakelian, Petros Dellaportas, and Marika Vezzoli), **SYRTO Working Paper** n. 13/2015, 1-79.
- Taking the Right Course Navigating the ERC Universe (with Cesare Orsini), 2014.
- "Imperfect Predictability and Mutual Fund Dynamics: How Managers Use Predictors in Changing Systematic Risk" (with Gianni Amisano), **European Central Bank**, Working Paper No. 881, March 2008, 1-53. Also in CAREFIN – Università Bocconi, Working Paper no 2/2008.
- "Dissimilarities between domestic and foreign money management at home: evidence from Italy", **Newfin Working Paper** n. 4/04, 2004, 1-44.
- "Management Styles of Italian Equity Mutual Funds" (with Ignazio Basile and Nicola Doninelli), Dipartimento di Economia Aziendale, **Università degli Studi di Brescia**, Working Paper n. 14, 2001.

### Conference Proceedings

- "The Forecasting side of Sovereign Risk: a Generalized Cross Entropy Approach" (with Enrico Ciavolino), in CLADAG 2013 9th scientific meeting of the Classification and Data Analysis Group of the Italian Statistical Society - Book of Abstract, CLEUP, pp. 105-108, 2013.
- "Assessing Model Accuracy Using a Two-Dimensional Loss Function" (with Marika Vezzoli), in Book of Abstract GfKI - CLADAG 2010, pp. 267-268, Joint meeting of German Classification Society (GfKl) and Classification and Data Analysis Group (CLADAG), Università di Firenze, Polo delle Scienze Sociali, 8-10 Settembre 2010.
- "Taming Financial Inaccessibility with Bayesian State Space Models" (with Gianni Amisano), in Book of Short Papers CLADAG 2009, CLEUP, pp. 405-408. Seventh scientific meeting of the Classification and Data Analysis Group (CLADAG) of the Italian Statistical Society, Università degli Studi di Catania 09-11 Settembre 2009.

### Other Publications – Italian

- "Prevenzione, gestione e risoluzione delle crisi sistemiche", ***Brescia & Futuro***, 2, 2015, 55-58.
- "Struttura finanziaria, innovazione finanziaria e merito creditizio", ***Brescia & Futuro***, 1, 2006, 63-69.
- "Il benchmarking nelle politiche di gestione di portafoglio", ***PhD Dissertation***, University of Udine, 2001.

## WORKS IN PROGRESS

- "Can Financial Engineering Vaccinate the World? Extending the megafund/RBO model to finance low-return high-impact drugs" with Roger Stein (MIT) and Iacopo Baussano (International Agency for Research on Cancer).

## OTHER PROFESSIONAL EXPERIENCE

2019- University spin-off SYRTO S.r.l. (www.syrto.eu), Founder and CEO.