RAFFAELE CORVINO, Ph.D.
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Current Position:

Postdoctoral Research Fellow, Department of Economics and Statistics - University of Torino
Research Fellow CERP (Center for Research on Pensions and Welfare Policies – Collegio Carlo Alberto)

Education:

Ph.D. in Finance, Cass Business School – City University London, 2019
Committee: L. Sarno (internal examiner), J. Zechner (external examiner), G. Fusai and E. Schroth (supervisors)
Dissertation Title: "*Essays on Asset Pricing and Corporate Finance*"

M.Sc. in Finance, Collegio Carlo Alberto & University of Torino – University of Torino, 2012

M.Sc. in Economics, University of Tor Vergata (Roma), *Summa Cum Laude*, 2011

B.A. in Economics, University of Tor Vergata (Roma), 2008

Academic Positions:

Visiting Researcher, Collegio Carlo Alberto – University of Torino, 2017

Visiting Ph.D. Scholar, Risk Management Institute - National University of Singapore, 2016

Teaching Positions:

2019, *Econometrics and Programming* (MSc), Collegio Carlo Alberto

2018, *Portfolio Theory and Investment Valuation* (undergraduate), Cass Business School

2014 - 2017, *Asset Pricing and Portfolio Theory* (MSc), Collegio Carlo Alberto

2014 - 2018, *Statistics and Application to Business* (undergraduate), Vives University

2017, *Financial Econometrics* (undergraduate), *Mathematical Finance* (undergraduate), Cass Business School (Teaching Assistant)

2014 - 2016 *Statistics and Business* (undergraduate), *Investment Markets* (undergraduate), Cass Business School (Teaching Assistant)

Conference Presentations:

2019, International Association of Applied Econometrics (Nicosia, Cyprus), Association of Italian Labor Economists (Novara, Italy), European Economic Association (Manchester, UK), Money, Banking and Finance workshop (Collegio Carlo Alberto, Torino), Financial Management Association (New Orleans, USA), Paris Finance meeting - EUROFIDAI (forthcoming), Paris Financial Management conference (forthcoming),

2018, Midwest Finance Association (San Antonio, USA)

2016, European Finance Association (Oslo, Norway), GRETA Credit Risk (Venice, Italy), World Finance Conference (New York, USA)

2015, Money, Banking and Finance workshop (Pavia, Italy), SOFIE Summer School of Econometrics (Bank of Belgium, Bruxelles)

2014, Young Finance Scholars Conference (Sussex, UK)

2012, Quantitative Finance Workshop (L'Aquila, Italy)

2012 to present, Seminar Presentations at Cass Business School, City University London, National University of Singapore, LUISS University, London School of Mathematical Finance, Collegio Carlo Alberto, Ca' Foscari University, University of Bristol, NEOMA Business School, CUNEF Madrid

Working Papers:

"Dynamic Ownership, Private Benefits, and Stock Prices"
https://www.cerp.carloalberto.org/it/dynamic-ownership-private-benefits-and-stock-prices/
(**FMA** 2019, **MBF** 2019)

"Default Risk Premium and Asset Prices" (with G. Fusai)
https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2611984
(**EFA** 2016, **Greta** 2016, **WFC** 2016, **SoFiE** 2015)

"The Relative Pricing of Sovereign Credit Risk After the Eurozone Crisis" (with F. Ruggiero)
https://www.cerp.carloalberto.org/it/the-relative-pricing-of-sovereign-credit-risk-after-the-eurozone-crisis/
(**MFA** 2018, **PFMC** 2019)

"Hedging Labor Income Risk over the Life-Cycle" (with F. Bagliano, C: Fugazza, and G. Nicodano)
https://ideas.repec.org/p/tur/wpapnw/058.html
(**IAAE** 2019, **EEA** 2019, **AIEL** 2019, **EUROFIDAI** 2019)

Work in Progress:

"Corporate Acquisitions and Default Risk: A Structural Approach" (with S.Sacchetto)

Awards and Grants:

2014, Cass Business School, Best PhD Paper

2013, Cass Business School, Master of Research - Distinction

2011, University of Tor Vergata, Outstanding University records