

RAFFAELE CORVINO, Ph.D.

25/12/1987, Italian

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Current Position:

Postdoctoral Research Fellow, Department of Economics and Statistics - University of Torino

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)

M.Sc. in Finance, Collegio Carlo Alberto – 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:

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

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

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

2014-present, *Statistics and Application to Business* (undergraduate),
Vives University, Visiting Lecturer

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

Conference Presentations:

2019, European Economic Association (forthcoming), Financial Management Association (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 Conference (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”

<http://openaccess.city.ac.uk/20836/>

“Default Risk Premium in Credit and Equity Markets” (with G. Fusai)

https://papers.ssrn.com/sol3/papers.cfm?abstract_id=2611984

“The Relative Pricing of Sovereign Credit Risk After the Eurozone Crisis” (with F. Ruggiero)

https://papers.ssrn.com/sol3/papers.cfm?abstract_id=3028070

“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>

Work in Progress:

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

Academic References:

Professor Lucio Sarno
Cass Business School

Professor Giovanna Nicodano
University of Torino

Dr. Dino Palazzo
Senior Economist, Federal Reserve Board

Professor Stefano Sacchetto
IESE Business School