

RAFFAELE CORVINO, Ph.D.

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Current Position:

2019 - ... Post-Doc Research Fellow, Department of Economics and Statistics (ESOMAS) - University of Torino

2019 - ... Research Fellow, Center for Research on Pensions and Welfare Policies – Collegio Carlo Alberto

Education:

2019 - Ph.D. in Finance, Bayes Business School (formerly Cass Business School) – City University London
Committee: L. Sarno (internal examiner), J. Zechner (external examiner), G. Fusai and E. Schroth (supervisors)

2016 - Visiting Ph.D. scholar, Risk Management Institute - Business School, National University of Singapore

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

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

Publications:

“Default Risk Premium and Asset Prices” (with G. Fusai)
Journal of Financial Stability, 2022

"Dynamic Ownership and Private Benefits" (with M. Breugem),
Journal of Corporate Finance, 2021

"The Relative Pricing of Sovereign Credit Risk After the Eurozone Crisis" (with F. Ruggiero),
Journal of International Money and Finance, 2021

Working Papers:

“Hedging Permanent Income Shocks” (with F. Bagliano, C. Fugazza, and G. Nicodano)
(INQUIRE Research Grant 2019)

“Investment Skills and Wealth Inequality” (with A. Ruggieri and F. Ruggiero)
(OEE Research Grant 2022)

“Pandemic Tail Risk” (with M. Breugem, R. Marfé, and L. Schoenleber)
(INQUIRE Research Grant 2021)

Work in Progress:

“Control Motivations and Firm Growth” (with A. Ellul and A. Piccolo)

“Indebted Bidder Merges with Indebted Target” (with T. Dimopoulos and S. Sacchetto)

“Nowcasting Corporate Debt” (with F. Maglione and D. Palazzo)

Awards and Grants:

OEE - Research Grant 2022 (Principal Investigator) – 25,000 Euro

“Investment Skills and Wealth Inequality” (with F. Ruggiero and A. Ruggieri)

INQUIRE Europe - Research Grant 2021 – 10,000 Euro

“Pandemic Tail Risk” (with M. Breugem, R. Marfé, and L. Schoenleber)

INQUIRE Europe - Research Grant 2019 (Principal Investigator) – 10,000 Euro

“The Income-Hedging Motive of Stock Market Participation” (with F. Bagliano, C. Fugazza, and G. Nicodano)

Best PhD Paper, 2014 Research Day, Cass Business School

Conference Presentations:

“Control Motivations and Firm Growth”

- China International Conference in Finance (2022)

“Dynamic Ownership and Private Benefits”

- Quantitative Finance Workshop - University of Naples “Parthenope” (2020)
- Corporate Failures: Decline, Collapse and Scandals - Florida Atlantic University (2020)
- Money, Banking and Finance Workshop - Collegio Carlo Alberto (2019)
- Financial Management Association - New Orleans (2020)

“The Relative Pricing of Sovereign Credit Risk After the Eurozone Crisis”

- Financial Management Conference - IPAG Paris Business School (2019)
- Midwest Finance Association Annual Meeting – San Antonio (2019)

“Hedging Permanent Income Shocks”

- CEPR European Workshop on Household Finance (2022)
- Banque de France Workshop (2021)
- International Association of Applied Econometrics Annual Meeting - Nicosia (2019)
- European Economic Association Annual Meeting – University of Manchester (2019)
- Paris Finance Meeting - EUROFIDAI Paris (2019)

“Default Risk Premium and Asset Prices”

- French Finance Association Annual Meeting – Online (2021)
- European Finance Association Annual Meeting – Oslo (2016)
- GRETA Credit Risk Conference – Venice (2016)

Invited Seminar Speaker:

CerRP – Collegio Carlo Alberto (2021). NEOMA Business School (2019), University of Venezia Ca' Foscari (2019), University of Bristol (2019), CUNEF Madrid (2019), University of Pisa (2019), Collegio Carlo Alberto (2018, 2019), City University London (2018), National University of Singapore (2016), Cass Business School (2015, 2019), LUISS University (2015)

Teaching Positions:

“Econometrics and Programming”

- 2019-2022 -- Master in Finance, Collegio Carlo Alberto

“Asset Pricing and Portfolio Theory”

- 2022 -- Undergraduate (Economics), ESOMAS University of Torino
- 2021-2022 -- M.Sc. in Quantitative Finance, ESOMAS University of Torino
- 2017 -- Undergraduate, Cass Business School
- 2014-2017 -- Master in Finance, Collegio Carlo Alberto

“Statistics and Application to Business”

- 2014-2018 -- Undergraduate, Vives University

Journal Referee

Journal of Corporate Finance, Economic Modeling, International Review of Economics and Finance, European Journal of Finance

Articles in Press

“Il governo svolterà solo quando metterà da parte quota 100 e Rdc” - *Il Foglio*, October 2019 (with E. Fornero)

“Effetto Coronavirus sulle pensioni” – *LaVoce.Info*, May 2020 (with E. Fornero and A. Lavia)

“I grandi gruppi assicurativi graziati dal Covid e sostenuti dalle Borse” – *Mondo Economico*, Gen 2022

Academic References

Prof. Andrew Ellul (Kelley School of Business – Indiana University)

Prof. Giovanna Nicodano (University of Torino and Collegio Carlo Alberto)

Dr. Berardino Palazzo (Federal Reserve Board)

Prof. Stefano Sacchetto (IESE Business School)

Prof. Lucio Sarno (Cambridge Business School)

Prof. Gianluca Fusai (Bayes Business School)