

Alessandro Gastaldello

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EDUCATION

EDHEC Business School

Ph.D. in Finance

Thesis Advisor: Prof. Abraham Lioui

Nice, France

Expected July 2024

Collegio Carlo Alberto

Postgraduate Second Level Master Finance, Insurance and Risk Management - Finance track

Turin, Italy

Sept. 2019 ~ July 2020

University of Eastern Piedmont

Master Degree in Management and Finance - Finance track, Summa cum Laude

Novara, Italy

Sept. 2017 ~ Nov. 2019

University of Eastern Piedmont

Bachelor Degree in Business Administration

Novara, Italy

Sept. 2014 ~ July 2017

ACADEMIC EXPERIENCE

EDHEC Business School

Teaching Assistant - Financial Economics Track

Nice, France

September 2020 – Present

- VBA Programming Solutions for Finance - 2020/2021, 2021/2022 - Lecturer
- Portfolio Construction Theory - 2021/2022, 2022/2023 - TA

Barcelona School of Economics

Summer School

Bayesian Time Series Methods III: DSGE Models Estimation, Prof. Kristoffer Nimark.

Barcelona, Spain

July 2023 (1 week)

PROFESSIONAL EXPERIENCE

Alicanto Capital Sgr (Asset Management Company)

Back Office and Marketing Intern

Internships as part of bachelor and master's degree

Biella, Italy

Mar 2017 – Aug 2019 (7 months)

WORKING PAPERS

Pricing Climate Uncertainty Risk (2023)

Keywords: Bayesian inference, consumption dynamics, long-run risks, nonlinear state-space model, particle MCMC.

Do COPs really help sustainability? An asset pricing perspective. (2024)

Keywords: climate finance, environmental finance, ESG, climate policy, climate-related financial risks.

PRESENTATIONS

Own: EDHEC PhD Research Presentations seminar, 2022, Nice.

TECHNICAL SKILLS

Programming proficient in Matlab and Python; R (intermediate) and VBA (intermediate)

Languages English (fluent), French (fluent), Italian (native)

Software LaTeX, Microsoft Office

OTHERS

I am a rugby referee for the Fédération Française de Rugby (FFR).

REFERENCES

Abraham LIOUI

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