

CURRICULUM VITAE

GIUSEPPE CORVASCE

Date and Place of Birth 04.10.1983 in Trani (ITALY)
Marital Status single
Nationality Italian
Address Via Alla Roggia, 28
6962 Viganello (TI)
Switzerland
Telephone +41 78 316 4131
Mobile +39 349 723 6734
Email Giuseppe.Corvasce@lu.unisi.ch

POST GRADUATION

Mar 2006 - Sep 2009 **PhD in Economics with specialization in Finance**
Swiss Finance Institute (Lugano)
Thesis: "Essays in Financial Economics"

Thesis Committee:

Giovanni Barone-Adesi (SFI Lugano),
Patrick Gagliardini (SFI Lugano),
Viral Acharya (NYU Stern School of Business, CEPR, NBER)

Jan 2007 – Jul 2007 Visiting Scholar at the University of Alberta School of Business
(advisors: Vikas Mehrotra and Alexander Melnikov)

Jan 2007 Visiting Scholar at the University of Calgary, Haskayne School of Business
(advisor: Robert J. Elliott)

RESEARCH INTERESTS

- Merger Arbitrage/Special Situations
- Risk management
- Volatility
- Hedge Funds
- Financial Stability
- Systemic and Liquidity Risk

UNIVERSITY

- 2005 – 2006 Master of Science in Finance , University of Lugano (USI)
(Supervisor: Giovanni Barone-Adesi)
- 2002 – 2005 **Bocconi University:** Degree in Economics and Social Sciences. (highest grade: 110/110)
Thesis: *“Wide sense stationary processes with applications in economics and finance”*
(Supervisor: Donato Michele Cifarelli)

ACADEMIC EXPERIENCES

- Sep 2007 – Sep 2009 **Teaching Assistant**, *University of Lugano*
Calculus (Prof. Roberto Ferretti) – Bachelor Course
- Sep 2007 – Sep 2009 **Teaching Assistant**, *University of Lugano*
Algebra (Prof. Roberto Ferretti) – Bachelor Course
- Mar 2006 – Sep 2009 **Research Assistant** of professor G. Barone-Adesi (RISK MANAGEMENT)
Part of the Financial Valuation and Risk Management project (NCCR-FINRISK)

WORKING EXPERIENCES

- Jul 2005 – Sep 2005 STUDIO COMMERCIALE “DIPAOLA” Barletta (ITALY)
Stage and research on the topic
“ Basel II: Credit to small and medium companies.”

PUBLICATIONS, WORKING PAPERS AND AWARDS

Working Papers

The time-varying prediction of successful mergers (with G. Barone-Adesi) *SFI paper 09-22*

Financial Crisis: Estimating the risk of assets in balance (with G. Barone-Adesi) *SFI paper 09-21*

Working in Progress

Coherent Loss Aversion in Portfolio Management (with G. Barone-Adesi)

Regulating Systemic Risk: A risk management prospective (with G. Barone-Adesi)

- 2006 Scholarship from the University of Lugano for the Master in Finance
- 2002 Best student Award of the foundation SOROPTMIST INTERNATIONAL (ITALY)
- 2002 Best student Award of the LIONS CLUB (Barletta - ITALY)
- 2002 Best student Award of the foundation SOCIETA' DI MUTUO SOCCORSO CESARE POZZO
(Puglia - ITALY)
- 2002 Best student Award of the BANCA DEL CREDITO COOPERATIVO (Barletta - ITALY)
- 2002 Best student Award of the CIRCOLO UNIONE (Barletta - ITALY)

PARTICIPATION TO CONFERENCES

- 2009 Chair of the "Risk Management" session (FINRISK RESEARCH DAY) *Gerzensee*
Swiss Doctoral Workshop in Finance (Swiss Finance Institute and FINRISK) *Gerzensee*
C.R.E.D.I.T Conference - *Venice (Italy)*
Computational and Financial Econometrics (CFE) Limassol (*Cyprus*)
XVIII International Tor Vergata Conference on Money Banking and Finance *Rome (Italy)*
22nd Australasian Conference in Banking and Finance *Sydney (Australia)*
- 2008 Discussant for the FINRISK RESEARCH DAY *Gerzensee*

LANGUAGES/IT

- English** Fluent (oral and written)
- Spanish** Good (oral and written)
- Italian** Mother tongue

System Software: Windows 98, XP, Vista, Linux, Hubuntu

Application Software: Office 2003/2007, Derive, E-VIEWS, LaTeX, MATLAB, MySql, SPSS, STATA,
STATISTICA, C++ (basic knowledge)

EXTRACURRICULAR ACTIVITIES

Sport Fitness, Soccer, Swim
Other Interests Economics, Culture, Politics, International Networks

REFERENCES

- Giovanni Barone-Adesi
(Chair of the Swiss Finance Institute – Lugano)
Professor of Finance
Via G. Buffi, 13
6900 Lugano
Switzerland (CH)
- Patrick Gagliardini
(Junior Chair of the Swiss Finance Institute – Lugano)
Professor of Econometrics
Via G. Buffi, 13
6900 Lugano
Switzerland (CH)
- Viral V. Acharya
NYU Stern School of Business
Professor of Finance
44 West Fourth Street
Suite 9-190
New York, NY 10012-1126
- Roberto Ferretti
University of Lugano and BSI Bank
First Vice President
Via G. Buffi, 13
6900 Lugano (CH)