ALBERTO QUAINI

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ACADEMIC APPOINTMENTS

Since 2022	**Assistant Professor (tenure track)**, Erasmus School of Economics Tinbergen Institute Candidate Fellow
2022	**PostDoc in Statistics**, Columbia University
2015 - 2021	**PhD in Statistics**, Université de Genève
2012 - 2013	**Student assistant**, Universtià della Svizzera Italiana, BSc Mathematical Analysis

EDUCATION

2013 - 2015	**MSc in Statistics**, Université de Genève
2011 - 2013	**BA in Economics**, Universtià della Svizzera Italiana

RESEARCH

Published/Forthcoming

2025 ***Smart Stochastic Discount Factors*** — Link
Sofonias A. Korsaye, Alberto Quaini, Fabio Trojani
Management Science

Submitted

2025 ***Tradable Factor Risk Premia and Oracle Tests of Asset Pricing Models*** — SSRN
Svetlana Bryzgalova, Alberto Quaini, Fabio Trojani, Ming Yuan
R&R (1st round) at ***Journal of Financial Economics***

2023 ***Proximal Estimation and Inference*** — ArXiv
Alberto Quaini, Fabio Trojani
R&R (1st round) at ***Econometric Theory***

Working papers

2025 ***Risk Reduction via Sparse Portfolio Selection***
Jiaqin Chen, Geng Deng, Alberto Quaini, Ming Yuan

2025 ***High-Dimensional Mean-Variance Optimization with Nuclear Hedging Portfolios***
Alberto Quaini, Rasmus Lönn, Ming Yuan

2025 ***Global News Networks and Return Predictability*** — SSRN
Gustavo Freire, Ali Moin, Alberto Quaini, Amar Soebhag

2025 ***Simple Out-of-Sample Tests for Asset Pricing***
Svetlana Bryzgalova, Alberto Quaini, Ashish Sahay

2025 ***Survey-Based Recovery of Subjective Beliefs***
Gustavo Freire, Sofonias A. Korsaye, Alberto Quaini, Fabio Trojani

2025 ***intrinsicFRP: An R Package for Factor Model Asset Pricing***
Ali Moin, Alberto Quaini

Organized conferences and seminars

Nov 2023 – Today ***Financial Econometrics meets Machine Learning***
Co-founder

Dec 2024 ***18th International Conference in Computational and Financial Econometrics***
King's College London, Invited session organizer

May 2023 **Research workshop in Econometrics** — link
Erasmus School of Economics

Conferences and seminars

Sep 2025 Statistische Woche 2025, Wiesbaden — Invited
Mar 2025 Annual Meeting of the European Financial Association, Paris
Mar 2025 17th Annual Society for Financial Econometrics Conference, Paris
Mar 2025 Quantitative Finance and Financial Econometrics, Marseille
Mar 2025 Boston University, brownbag seminar, Boston
Mar 2025 University of Luxembourg, brownbag seminar, Luxembourg
Dec 2024 Paris December Meetings, Paris
Dec 2024 Computational and Financial Econometrics, London
Oct 2024 Finance Seminar at Università di Pavia, Pavia
Aug 2024 European meeting of the Econometric Society, Rotterdam
Jun 2024 16th Annual Society for Financial Econometrics Conference, Rio de Janeiro — Invited
Jun 2024 Quantitative Finance and Financial Econometrics, Marseille
May 2024 The Netherlands Econometric Study Group (NESG), Maastricht
Apr 2024 4th Frontiers of Factor Investing, Lancaster
Nov 2023 Financial Econometrics meets Machine Learning 2023, Rotterdam
Oct 2023 Internal Econometric Seminar at Princeton University, Princeton
Oct 2023 Fifth International Workshop in Financial Econometrics, Porto Seguro
Sep 2023 Internal Econometric Seminar at Columbia University, New York
Aug 2023 Joint Statistical Meeting, Toronto
Aug 2023 The 6th International Conference on Econometrics and Statistics (EcoSta), Tokyo
Dec 2022 16th International Conference in Computational and Financial Econometrics, London
Jun 2022 Asian Meeting of the Econometric Society, Hong Kong
Jun 2022 11th World Congress of the Bachielier Finance Society, Hong Kong
Jun 2022 5th International Conference on Econometrics and Statistics, Ryukoku
Dec 2021 Computational and Methodological Statistics, London
Jul 2021 Platform for Advanced Scientific Computing, online
Nov 2020 Computational and Financial Econometrics, London
Jan 2020 Finance seminar, Universty of Lund
Dec 2019 Paris December Finance Meeting, Paris
Oct 2019 Financial Econometrics Conference, Toulouse

Aug 2019 Econometric Society European Meeting, Manchester
Jul 2019 Quantitative Finance and Financial Econometrics, Marseille
May 2019 Finance seminar, Universtià della Svizzera Italiana
Mar 2019 12th Annual Society for Financial Econometrics Conference, Shanghai
Jan 2019 Finance seminar, Université de Genève
Jun 2018 11th Annual Society for Financial Econometrics Conference, Lugano

Peer-reviewing

Journal of the American Statistical Association
Journal of Financial Econometrics

Academic visits

Apr 2025 **Princeton University**, Bendheim Center for Finance
Oct 2023 **Columbia University**, Statistics department
Sep 2023 **Princeton University**, Bendheim Center for Finance

TEACHING

Nov 2024 – today ***Advanced Machine Learning***
MSc, Erasmus Universiteit Rotterdam

Sep 2022 – today ***Big Data AI and Machine Learning*** with Fabio Trojani
MSc, Collegio Carlo Alberto

Jun 2023 – today ***Statistics***
BSc and Pre-MSc, Erasmus Universiteit Rotterdam

Jan 2023 – today ***Seminar in Financial Case Studies***
MSc, Erasmus Universiteit Rotterdam

Dec 2022 – today ***Foundations of Data Science 1*** with Prof. Fabio Trojani, Elvezio Ronchetti, Patrick Gagliardini
MSc, Collegio Carlo Alberto

Sep 2022 – June 2024 ***Foundations of Data Science 2*** with Fabio Trojani
MSc, Collegio Carlo Alberto

Jul 2020 ***Convex Optimization and Machine Learning Applications*** with Sofonias A. Korsaye
PhD, Universtià della Svizzera Italiana

GRANTS, HONORS & AWARDS

Apr 2025 **Travel grant**, Erasmus Research Institute of Management
Oct 2019 **Travel grant**, Financial Econometrics Conference, Toulouse School of Economics
Jun 2018 **OSMLab invitation scholarship**, University of Chicago
Aug 2015 MSc Statistics' **best GPA award**

PERSONAL SKILLS

Programming: Python, R, C++, LaTeX, SQL, Julia, Matlab
Languages: Italiano (mother tongue), English (fluent), Français (intermediate)

Last updated: November 23, 2025