Alberto Allegrucci

alberto.allegrucci@gmail.com • +44 (0) 7732 051439 • https://albertoallegrucci.com

RESEARCH INTERESTS

Empirical Finance, Mutual Funds, Credit Markets, Causal Inference and Machine Learning applied to Economics and Finance

PROFESSIONAL EXPERIENCE

S&P Dow Jones Indices — *London, UK*
Senior Research Analyst, Global Research & Design — Jul. 2020 – Present

- Conceptualized and designed new index products, back-tested strategies and presented results to clients
- Provided research and written content on asset management and global index strategies

Stockholm School of Economics — *Stockholm, Sweden*
PhD Researcher in Finance — Aug. 2014 – Jun. 2020

- Formulated novel hypotheses, designed tests aimed to establish causality using observational data, and presented results in seminars and workshops
- Conducted advanced statistical analyses, data collection through web-scraping, fuzzy-matching, textual analysis, causal inference, and panel data estimation
- Investigated policy-relevant questions using large US and European financial datasets, including CRSP, Edgar, Compustat, Morningstar and BvD Amadeus
- Arranged weekly PhD research seminars at the SSE Finance department

Teaching assistant — Jun. 2015 – Jun. 2020

- Designed and taught weekly seminars to 100 - 120 undergraduates for the B.Sc. course Finance II: Corporate Finance Course; graded cases and exams for SSE M.Sc. courses: Entrepreneurial Finance and International Financial Management

KPMG Advisory — *Milan, Italy*
Financial Risk Management Consultant — Mar. 2013 – Jun. 2014

- Validated and assessed impact of OTC derivatives portfolio within Internal Model used to compute the Basel III capital requirements
- Supported and collaborated with IT local teams in international offices (Vienna and Munich) on project delivery and organization

Mediobanca — *Milan, Italy*
Capital Market-Middle Office Intern — June 2011 – Dec. 2011

EDUCATION

Stockholm School of Economics — *Stockholm, Sweden*
Ph.D. in Finance — Aug. 2014 – Sep. 2020

- Dissertation: “Essays in Empirical Corporate Finance”

Università Commerciale L. Bocconi — *Milan, Italy*
M.Sc. in Finance — Sep. 2009 – Mar. 2012

- Erasmus Student at Aalto School of Economics, Helsinki, Finland

Università di Bologna *Bologna, Italy*
B.Sc. in Financial Economics Sep. 2006 – Sep. 2009

WORKING PAPERS AND WORK IN PROGRESS

- **Keep it in the family: how passive funds are used to bolster active funds' performance**
  Presented at: SSE PhD seminar
- **Cost of information acquisition and board independence: evidence from a change in accounting standard**
  Presented at: SSE PhD seminar, 4th HEC Finance PhD Workshop
- **Zombie restructuring** *(Joint with Bo Becker and Per Strömberg)*
- **Public debt markets and real effects of credit supply shocks: evidence from Europe**
  Presented at: SSE PhD seminar

CERTIFICATIONS & TEST SCORES

- Earned *CFA Level I*
- *GRE Revised General test*: Quantitative 168/170, Verbal 159/170

SKILLS & INTERESTS

- *Computer Skills*: Python (Pandas, NumPy, Scikit-Learn), STATA, LaTeX, SQL, MS Office, Git/Github
- *Language Skills:* Native Italian speaker, Fluent in English, Basic French
- *Interests:* Mid distance runner (10Km record: 44m36s at Kungsholmen runt); Boxing (High school record 2-2-2); Grappling; Theatre and improv comedy (Completed several courses at Folksuniversitet, Stockholm)

References available upon request