Alberto Allegrucci

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RESEARCH INTERESTS

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

PROFESSIONAL EXPERIENCE

Stockholm School of Economics   *Stockholm, Sweden*
PhD Researcher   Aug. 2014 – Present
- Conducted advanced statistical analysis, including data collection through web scraping, casual inference, regression, classification, textual analysis and fuzzy string matching
- Investigated broad and policy relevant questions using different financial datasets, both US and European
- Presented my results at PhD seminars and workshops both at SSE and HEC Paris

Research Assistant   Aug. 2014 – Present
- Collected, cleaned and matched data sets; performed statistical analysis for several empirical studies
- Carried out and summarized methods and findings of the previous finance literature for project ideas

Teaching assistant   June 2015 – Present
- Designed and taught weekly seminars to more than 100 undergraduates for the core Corporate Finance course
- Graded cases and exams for two case-based master level courses

PhD seminar organizer   Sep. 2016 – Dec. 2018
- Arranged and scheduled weekly PhD lunch seminars for the Finance Department

KPMG Advisory   *Milan, Italy*
Financial Risk Management Consultant   Mar. 2013 – July 2014
- Selected for an international project on CCR Internal Models development (Basel III) for a large European bank
- Validated and assessed impact of OTC derivatives introduction within internal models
- Supported and collaborated with IT local teams in international offices (Vienna and Munich)

Mediobanca   *Milan, Italy*
Capital Market-Middle Office Intern   June 2011 – Dec. 2011
- Supported the front office by keeping trade flow up to speed
- Solved settlement and technical issues

EDUCATION

Stockholm School of Economics   *Stockholm, Sweden*
Ph.D. in Finance   Aug. 2014 – Present
- Expected Graduation June 2020

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

- **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

WORK IN PROGRESS

- **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, STATA, LaTeX, SQL, Matlab, MS Office, Basic Git workflow
- *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)

ACADEMIC REFERENCES

Bo Becker
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