

# Fabio Franceschini

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Personal Website

**Placement Director:**  
Pietro Biroli  
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<b>Education</b>	2024 (expected)	<b>PhD in Economics</b> , University of Bologna, Italy Advisors: <u>M. Gonzalez-Eiras</u> , <u>M. M. Croce</u> Organizer of the DSE Reading Group in Macro-Finance [2019-2021] PhD students' representative in the Council of Department [2019-2022]
	2023-24	<i>Research Fellowship</i> , University of Bologna, IT Supervisor: G. Cavaliere Research topics: climate finance
	2022-23	<i>Visiting Student</i> , London Business School, UK Sponsor: H. Kung Courses: Asset Pricing (audit), Empirical Finance (audit)
	2020-21	<i>Visiting Student</i> , Bocconi University, Italy (Virtual) Sponsor: M.M. Croce Courses: Advanced Topics in Asset Pricing (A+), Applied Asset Pricing (audit), Econometric Methods for Finance and Macroeconomics (A-)
	2020	<i>Visiting Student</i> , Vienna Graduate School of Finance, Austria (Virtual) Sponsor: C. Wagner Courses: Asset Pricing (audit)
	2018	<b>MSc in Advanced Economics and Finance</b> , Copenhagen Business School, Denmark Thesis: Intermediary Asset Pricing and Betting Against Beta GPA: 10.9/12 *
	2017	<i>Credit Student</i> , University of Copenhagen – Faculty of Science Courses: Machine Learning (7), Natural Resources Economics (10)
	2016	<b>BSc in Business Administration</b> , University of Bologna, Italy Thesis: How the financial sector's development affects the economic growth GPA: 29.2/31 (degree grade: 110/110 <i>cum laude</i> )
	2013	<b>HSD in Mechanical Engineering</b> , I.I.S. Aldini Valeriani, Italy

**Fields of interest**      Asset Pricing, Economic Growth, Green Finance

**Research in progress**    *The long-run innovation risk component*  
*Does CAPM overestimate more the risk or its price?*  
*Sustainability premium and risk: are you betting against sustainability?*

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\*Danish 7-point grading scale (mean Italian ECTS-equivalent grades, see table 2 [here](#)): -3, 0, 2 (19), 4 (23.5), 7 (27), 10 (29.5), 12 (31).

**Teaching Experience**

Spring Q 2024, Asset Pricing (G), TA to M. Eiras, University of Bologna  
 Spring Q 2023,  
 Spring Q 2022  
 Winter Q 2024 Financial Econometrics (G), TA to G. Moramarco, University of Bologna  
 Spring Q 2021 Asset Pricing (G), TA to G. Camera, University of Bologna  
 Spring Q 2021 Asset Pricing (G), TA to G. Camera, University of Bologna  
 Spring Q 2020 Financial Economics (Ug), TA to G. Camera, University of Bologna  
 Spring S 2018 Macroeconomics 2 (Ug), TA to A. Sørensen, Copenhagen Business School

**Work Experience**

2017 (9 mos.) Research Assistant at Copenhagen Economics A/S, Denmark  
 2014 (2 mos.) Intern at Planning and Control OU - Bologna Local Health Authority, Italy

**Grants and honors**

2022-23 Marco Polo Mobility Scholarship, University of Bologna  
 2018-23 PhD Scholarship, University of Bologna  
 2013-16 Er.Go Scholarship, Regional Authority for the Right to Higher Education  
 2012 Winner of “best laboratory report”, Laboratory of Excellence “Aldini-Ducati”

**Relevant IT skills**

Advanced:  $\text{\LaTeX}$ , R  
 Basic: Matlab, Python, MS Excel, Stata, MS Access

## References

**M. Gonzalez-Eiras**  
 Associate Professor  
 University of Bologna  
 mge -> alum.mit.edu

**Mariano Massimiliano Croce**  
 Professor of Finance  
 Bocconi University  
 mmc287 -> gmail.com