

# Paolo Porchia – Résumé

---

<b>Address</b>	Via dei Prati Fiscali 221, 00141, Rome, Italy	<b>Home Phone</b>	+39 06 810 99 64
<b>Date of Birth</b>	9 <sup>th</sup> January 1976	<b>Mobile Phone</b>	+39 392 415 00 29
<b>Nationality</b>	Italian	<b>Email</b>	paolo.porchia@gmail.com

## Employment History

<b>Sept 2019 - present</b>	LUISS University, Rome, Italy <i>Lecturer in Finance and Fellow of the CASMEF Institute</i>
<b>May 2018 - Sept 2019</b>	LUISS University, Rome, Italy <i>Adjunct Professor of Finance and Fellow of the CASMEF Institute</i>
<b>Sept 2010 - Aug 2017</b>	IE Business School, Madrid, Spain <i>Assistant Professor of Finance</i>
<b>Sept 2006 - Aug 2010</b>	University of St. Gallen, St. Gallen, Switzerland <i>Assistant Professor of Finance</i>
<b>Jan 2005 - Sept 2006</b>	University of St. Gallen, St. Gallen, Switzerland <i>Post-Doctoral research fellow, NCCR- FINRISK subproject 2</i>
<b>Sept 2003 - Aug 2004</b>	University of Lugano (USI), Lugano, Switzerland <i>Lecturer in Finance</i>

## Education

<b>2005</b>	Ph.D in Finance ( <i>summa cum laude</i> ), University of Lugano (USI). Dissertation title: <i>Continuous-Time Asset Pricing under Ambiguity Aversion</i> . Dissertation Committee : Prof. Fabio Trojani (thesis supervisor), University of Geneva Prof. Patrick Gagliardini, University of Lugano Prof. Giovanni Barone-Adesi, University of Lugano Prof. Domenico Cuoco, University of Pennsylvania.
<b>2001-2003</b>	Visiting Scholar Fellow. Wharton School, University of Pennsylvania, Finance Department.
<b>2000</b>	Bachelor Degree ( <i>Laurea</i> ) in Economics ( <i>summa cum laude</i> ). University of Rome 'La Sapienza'. Dissertation title: <i>Levy processes and their applications to asset pricing</i>

## Awards and Grants

<b>2011</b>	Research Grant 'Marie Curie' from the European Community. Project title: <i>International Monetary Policy Coordination and Distress Contagion</i> . Project n. 294076.
<b>2011</b>	Research Grant from the Spanish Ministry of Science and Innovation (Plan Nacional de I+D+i). Project title: <i>Understanding stock market correlations and shocks propagation: an analysis based on technological networks and monetary policy, and implications for delegated portfolio management</i> .
<b>2010</b>	Research Fellowship 'Ramon y Cajal', from Spanish Ministry of Science and Innovation.



Institution: *University of Lugano*. Program: *Master in Finance*

'Asset Pricing', 2004-05. Institution: *University of Insubria*. Program: *Master in Economics*

'Bond Analysis', 2003-04. Institution: *University of Lugano*. Program: *Bachelor Program*

## Conference Presentations

- Jul 2015 'XXIII Foro Finanzas'. Madrid, Spain. '*Asset Pricing with Fiscal Uncertainty*'.
- Dec 2014 '9th Annual Conference on Advances in the Analysis of Hedge Fund Strategies', Imperial College London, UK. '*Policy Announcements in FX Markets*'.
- Dec 2014 'TAU Finance Conference', Recanat Business School, Tel Aviv, Israel. '*Policy Announcements in FX Markets*'.
- Dec 2014 '4th Workshop: Financial Determinants of Exchange Rates', DNB, Amsterdam, Netherlands. '*Policy Announcements in FX Markets*'.
- Sep 2014 'LEAP' Workshop. London Business School, London, UK. '*Policy Announcements in FX Markets*'.
- Nov 2013 'XXI Foro Finanzas'. Segovia, Spain. '*Dynamic Networks and Asset Pricing*'.
- Jan 2013 'American Finance Association Annual Meeting'. San Diego, USA. '*Dynamic Networks and Asset Pricing*'.
- Aug 2012 'European Finance Association Annual Meeting'. Copenhagen, Denmark. '*Dynamic Networks and Asset Pricing*'.
- Jun 2012 'European Financial Management Annual Meeting'. Barcelona, Spain. '*Cross-Section of Expected Stock Returns: Learning about Distress and Predictability in Heterogeneous Orchards*'.
- Jul 2011 'Society for Economics Dynamics Annual Meeting'. Ghent, Belgium. '*Fertility and Consumption when Having a Child is a Risky Investment*'.
- Jan 2011 'American Finance Association Annual Meeting'. Denver, USA. '*Cross-Section of Expected Stock Returns: Learning about Distress and Predictability in Heterogeneous Orchards*'.
- Aug 2010 'European Finance Association Annual Meeting'. Frankfurt, Germany. '*Cross-Section of Expected Stock Returns: Learning about Distress and Predictability in Heterogeneous Orchards*'.
- Aug 2009 'European Finance Association Annual Meeting'. Bergen, Norway. '*Learning and Rare Disasters in the Lucas Orchard*'.
- Apr 2007 'European Financial Management Association Annual Meeting'. Wien, Austria. '*Correlation Risk and Optimal Portfolio Choice*'.
- Apr 2007 'Eastern Finance Association Annual Meeting'. New Orleans, USA. '*Correlation Risk and Optimal Portfolio Choice*'.
- Jan 2007 'VIII Workshop in Quantitative Finance'. Universita' Ca' Foscari, Venice, Italy. '*Correlation Risk and Optimal Portfolio Choice*'.
- Feb 2006 'Risk Management, from Basel II to Basel III'. Ascona, Switzerland. '*Dynamic Portfolio Choice with Stochastic Correlations*'.
- Aug 2005 'European Finance Association annual meeting', Moscow, Russia. '*Ambiguity Aversion, Bond Pricing and the Non-Robustness of some Affine Term Structures*'.
- May 2005 'General Equilibrium Workshop', University of Zurich, Zurich, Switzerland. '*Ambiguity Aversion, Bond Pricing and the Non-Robustness of some Affine Term Structures*'.
- Jun 2003 'Third Swiss Doctoral Workshop in Finance', Gerzensee, Switzerland. '*Ambiguity Aversion, Bond Pricing and the Non-Robustness of some Affine Term Structures*'.

## Referee For:

Journal of Economic Dynamics and Control, Mathematical Finance, Computational Economics, Quantitative Finance, Management Science, Journal of Financial Econometrics, Journal of Macroeconomics, Journal of Future Markets, European Journal of Operational Research, International Journal of Financial Studies, Journal of Banking and Finance, Finance Research Letters, Journal of Futures Markets, International Review of Economics, Algorithmic Finance, Economic Inquiry

## Miscellaneous

Member of the Scientific Committee of the European Finance Association, Referee of project proposals for the Spanish Ministry of Science and Innovation.

## Computer Skills

*Programming for Numerical Analysis, Statistics and Econometrics:* Fortran, C, Matlab, Ms Excel, Python.

*Database:* MySQL.

*Typesetting:* LaTeX, Ms Word.

*Operating Systems:* Linux, Ms Windows.

## References

<b>Name</b>	Pedro Gete
<b>Istitution</b>	IE Business School
<b>Position</b>	Associate Professor of Finance
<b>Contact</b>	pedro.gete@ie.edu

<b>Name</b>	Maxim Mironov
<b>Institution</b>	IE Business School
<b>Position</b>	Associate Professor of Finance
<b>Contact</b>	maxim.mironov@ie.edu (34) 91-782-1716

<b>Name</b>	Andrea Vedolin
<b>Istitution</b>	Boston University
<b>Position</b>	Assistant Professor of Finance
<b>Contact</b>	avedolin@bu.edu (1) 617-353-4168