Francesco Rocciolo, Ph.D. September 22, 2021

Research Interests

Primary Fields: Asset Pricing, Household Economics, Climate Risk
Secondary Fields: Decision Analysis, Corporate Finance

Affiliation

Imperial College London, London, UK
Postdoctoral Research Fellow at Brevan Howard Centre 2020 - Present

Visiting Positions

Ca' Foscari University, Venice, Italy
Visiting Researcher Autumn 2020 - Present

Bocconi University, Milan, Italy
Visiting Researcher at BAFFI-CAREFIN and IGIER Spring 2019 - Winter 2019

Education

Henley Business School, University of Reading, Reading, UK
Ph.D. in Finance 2016 - 2020

Universitá degli Studi Roma Tre, Rome, Italy
M.Sc. *cum laude* in Finance 2012 - 2014
B.S. in Financial Markets and Institutions 2009 - 2012

Publications

"Optimism, Volatility and decision-making in Stock Markets", with A. Gheno and C. Brooks, **International Review of Financial Analysis**, 66, 2019

Working Papers

"Arbitrage Pricing under Uncertainty"

"Overconfidence, cautiousness and the Trade-Off Theory of Corporate Capital Structure Choices", with Andrea Gheno and Chris Brooks

"Explaining Abnormal Returns in Stock Markets: An Alpha-Neutral version of the CAPM", with Andrea Gheno and Chris Brooks

"An Arbitrage-Based Measurement of Ambiguity from Financial Asset Prices", with Massimo Guidolin

Work in Progress

"Responsible Investing under conditions of Ambiguity induced by Climate Change", with Monica Billio and Massimo Guidolin

"Background Risk and the Cross-Section of Risk and Ambiguity Aversion", with Massimo Guidolin

Reports and Notes

"Climate disclosures and financial performance: AI driven indicators, green washing detection, and firm characteristics", with E. Biffis, C. Yu, W. Cui, and Z. Li, *Ping An Digital Economic Research Centre, ESG Report Series*, 3, 2020

Invited Seminars

(°: Presentation by Coauthor)

2019-2021: Imperial College London 2021, Colegio Universitario de Estudios Financieros 2020 (CUNEF), University of Southern Denmark 2020, University of Reading 2020 (ICMA Centre), Budapest University of Technology 2020, LUISS Business School 2019, University of Reading 2019 (ICMA Centre), University of Essex 2019 (Department of Mathematics)

Conferences and Workshops Presentations

(°: Presentation by Coauthor; *: Poster Presentation; †: Invited Presentation)

2021: North American Summer Meeting Econometric Society (Virtual), ARISE General Meeting (Virtual)

2020: Risk, Uncertainty and Decision Conference (Virtual), European Economic Association Congress (Virtual)

2019: Royal Economic Society Conference (Warwick), Quantitative Finance Workshop (Zurich), Henley Business School PhD Induction† (Reading), ICMA Centre PhD workshop (Reading), Henley Business School Doctoral Conference* (Reading)

2017-2018: Money Macro and Finance PhD Workshop 2018 (University of Essex), Royal Economic Society Conference 2018 (Brighton), British Accounting and Finance Association 2018 (London), RCEA Rimini Conference in Economics and Finance 2018 (Rimini), ICMA Centre PhD workshop 2017-2018 (Reading)

Academic Services

Referee

British Accounting Review (×1), International Review of Economics and Finance (×1), Mathematics and Financial Economics (×1)

Scientific Committee

World Finance Conference (Malta) 2020
Royal Economic Society Symposium of Junior Researchers (Warwick) 2019

Teaching Experience

Master Level Courses

Introductory Quantitative Methods for Finance (University of Reading) 2019 - 2020

Undergraduate Level Courses

Portfolio Theory and Derivatives (University of Roma Tre) 2020 - 2022

Teaching Assistant

Financial Econometrics and Empirical Finance (B.S. Bocconi University) 2020 - 2021
Intro. Quant. Methods for Finance (M.Sc. University of Reading) 2017 - 2019
Quantitative Methods for Finance (M.Sc. University of Reading) 2017 - 2019
Financial Mathematics (B.S. University of Roma Tre) 2014 - 2016
Portfolio Theory and Derivatives (B.S. University of Roma Tre) 2014 - 2016

Grants and Scholarships

Grants

Scuola Matematica Interuniversitaria Travel Grant 2019
AFA Ph.D. Travel Grant 2019
University of Essex MMF - EFiC Travel Grant 2018
University of Reading Travel Grant 2018

Scholarships

Ph.D. Scholarship - ICMA Centre 2016 - 2019
Ph.D. Scholarship - Universitá degli Studi di Roma Tre 2014 - 2016

Industry Experience

ICON - Imperial College Consultants, London, UK

Ping An Insurance - External Consultant 2020

Argyll Covenant, Reading, UK

External Consultant 2019 - Present

IVASS - Institute for the Supervision of Insurance Companies, Rome

Internship 2015

OTHER ACADEMIC POSITIONS	**Bocconi University**	
	Academic (Teaching) Fellow	Spring 2021 - Summer 2021
	Universitá degli Studi di Roma Tre	
	Teaching Fellow	Spring 2021 - Summer 2021
	Non Resident Research Fellow	Spring 2020 - Summer 2020
	Henley Business School, University of Reading	
	Sessional Lecturer	Autumn 2019 - Spring 2020
FURTHER EDUCATION	**Imperial College Business School**, London, U.K.	
	Summer School - Sustainable Finance by Harrison Hong	Summer 2020
	Scuola Matematica Interuniversitaria, Perugia, Italy	
	Summer School - Functional Analysis	Summer 2019
	Summer School - Numerical Analysis	Summer 2019
	Einaudi Institute for Economics and Finance, Rome, Italy	
	Graduate Program	2015 - 2016
STUDENT SUPERVISION	**Undergraduate Thesis Supervision**	
	Bachelor Thesis ×1	
PROGRAMMING EXPERTISE	LaTeX, Matlab, RStudio, Stata, Julia	
LANGUAGES	Italian (Native), English (Full Professional), Spanish (Intermediate)	