

ROBERTO TUBALDI

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RESEARCH INTEREST

Institutional investors, empirical asset pricing and corporate finance.

EDUCATION

Ph.D. Student, Swiss Finance Institute and USI Lugano, Switzerland
September 2015 – in progress

Master of Science in Economics, University of Bologna, Italy
September 2012 – December 2014

Thesis: “Prudent Valuation: Liquidity and Concentration Risks”

Bachelor in Political Science, University of Bologna, Italy
September 2009 – October 2012

Thesis: “EU ETS and the Italian ceramic industry: a case study of the cap-and-trade system”

WORKING PAPERS

“*Strategic Trading as a Response to Short Selling*”, with M. Di Maggio, F. Franzoni, and M. Massa.

“*When Fire Sales Meet Home Bias: Evidence from Hurricanes*” (work in progress), with L. Frésard.

AWARDS AND GRANTS

AFA Student Travel Grant 2018

Swiss Finance Institute Scholarship 2015-2016

TEACHING

Derivatives

Università della Svizzera Italiana, Lugano (CH)

Master in Finance. Main topics: Option, Forward, Futures, and Swap contracts, Cox-Ross-Rubinstein model, Black-Scholes-Merton model, Itô’s lemma.

Prof. Giovanni Barone-Adesi

Advanced Derivatives

Università della Svizzera Italiana, Lugano (CH)

Master in Finance. Main topics: Finite differences method, Monte Carlo simulations, Exotic options, Interest rate derivatives, Credit risk and credit derivatives.

Prof. Giovanni Barone-Adesi

PROGRAMMING

Stata (proficient), Python (proficient), MATLAB (working knowledge), Latex (proficient)

LANGUAGES

English (fluent), Spanish (intermediate), Italian (native)

PERSONAL

Nationality: Italian

Other projects: In 2013, I co-founded the online magazine [The Bottom Up](#), where I am now Editor in Chief of the economic section and treasurer of the cultural organization that publishes the magazine.