

# ROBERTO TUBALDI

Swiss Finance Institute  
Università della Svizzera Italiana  
Via Buffi 13 | 6900 Lugano | Switzerland

Phone: +39 3281961668  
Email: [roberto.tubaldi@usi.ch](mailto:roberto.tubaldi@usi.ch)  
Linkedin: [robertotubaldi](https://www.linkedin.com/in/robertotubaldi)

---

## EDUCATION

### Ph.D. Student

*September 2015 – Present*

Swiss Finance Institute and USI Lugano, Switzerland

Research in empirical asset pricing and corporate finance, thesis advisors Prof. F. Franzoni and Prof. L. Frésard

### Master of Science in Economics

*September 2012 – December 2014*

University of Bologna, Italy

Thesis: “Prudent Valuation: Liquidity and Concentration Risks”

### Bachelor in Political Science

*September 2009 – October 2012*

University of Bologna, Italy

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

## RESEARCH INTEREST

Institutional investors, empirical asset pricing and corporate finance.

## RESEARCH PROJECTS

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

## CONFERENCE PRESENTATIONS

SFI Research Days 2017 – Gerzensee, June 2017.

## AWARDS AND GRANTS

Swiss National Science Foundation – Doc.mobility grant 2019-2020

AFA Student Travel Grant 2018

Swiss Finance Institute Scholarship 2015-2016

## **TEACHING EXPERIENCE**

**Derivatives** (Prof. Giovanni Barone-Adesi)

*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.

**Advanced Derivatives** (Prof. Giovanni Barone-Adesi)

*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.

## **PROGRAMMING**

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

## **LANGUAGES**

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

## **PERSONAL**

*Nationality:* Italian