Curriculum Vitae – Ilaria Piatti

Personal Information

Institute of Finance
University of Lugano
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Research Interests Asset Pricing, Financial Econometrics, Term Structure Modeling.

Education

Duke University, USA Sept 2013
Visiting PhD student at the Department of Economics

London School of Economics, UK Oct 2012-Aug 2013
Visiting PhD student at the Financial Market Group (FMG)

University of Lugano, Switzerland Sept 2008-present
PhD candidate in Economics
Thesis advisor: Fabio Trojani. Expected by May 2014.

University of St.Gallen, Switzerland Sept 2007-Sept 2008
First year of the PhD in Economics and Finance (PEF) I obtained the 48 ETCS required for the course phase (courses followed and grades are available in a separate file, *PhD courses*, in my homepage).

University of Lugano, Switzerland Oct 2005-Jul 2007
Master of Science in Economics, Major in Finance
Final grade: Summa cum laude (10/10).

University of Lugano, Switzerland Oct 2002-Jul 2005
Bachelor of Arts in Economics
Final grade: Summa cum laude (9.75/10).

Job Market Paper **Heterogeneous Beliefs about Rare Event Risk in the Lucas Orchard** (2013).

Working Papers

Dividend Growth Predictability and the Price-Dividend Ratio (2012) Joint with F.Trojani.

Predictable Risks and Predictive Regression in Present-Value Models (2012) Joint with F.Trojani.

The Multivariate Nature of Interest Rate Co-Volatility Risk (2010) Joint with F.Trojani.

PRESENTATIONS

Heterogeneous Beliefs about Rare Event Risk in the Lucas Orchard
PhD Work in Progress Seminar at the London School of Economics, 2013; 12^{th} Swiss Doctoral Workshop in Finance, 2013, Gerzensee; Financial Econometrics Lunch Group at Duke University, 2013; Brown Bag Seminar at the University of Lugano, 2013.

Dividend Growth Predictability and the Price-Dividend Ratio
Arne Ryde Workshop in Financial Economics, 2012, Lund; 11^{th} Swiss Doctoral Workshop in Finance, 2012, Gerzensee; 7^{th} End-of-Year Conference of Swiss Economists Abroad, 2012, Luzern. 22^{th} European Financial Management Association Conference, 2013, Reading.

Presentation by co-author: University of Geneva; Imperial College London; European Summer Symposium in Financial Markets, 2012, Gerzensee.

Predictable Risks and Predictive Regression in Present-Value Models
Own: 10^{th} Swiss Doctoral Workshop in Finance, 2011, Gerzensee; Econometric Society European Meeting, 2011, Oslo; SFI Asset Pricing Workshop, 2011, Lausanne; 1st Financial Econometrics Workshop of SFI, 2012, Zürich; Western Finance Association Meeting, 2012, Las Vegas.

Presentation by co-author: IE Business School; Warwick Business School; European Finance Association Meeting, 2011, Stockholm; II Workshop on Games and Decisions in Reliability and Risk, 2011, Belgirate; Workshop in Time Series and Financial Econometrics at Bocconi University, 2011, Milan; 8^{th} FINRISK Research Day, 2011, Gerzensee; European Summer Symposium in Financial Markets, 2011, Gerzensee.

The Multivariate Nature of Interest Rate Co-Volatility Risk
9^{th} Swiss Doctoral Workshop in Finance, 2010, Gerzensee.

ACADEMIC EXPERIENCE

University of Lugano, Switzerland Sept 2008-present
Teaching assistant at the Chair of F.Trojani
Statistics I (first year undergraduate): Exercise sessions and tutorials.

University of St.Gallen, Switzerland Sept 2007-Sept 2008
Research assistant at the Chair of F.Trojani, Swiss Institute of Banking and Finance and NCCR FINRISK.

University of Lugano, Switzerland Sept 2003-June 2007
Student assistant
Mathematics I (first year undergraduate): Review of exercise series.
Mathematics II (second year undergraduate): Review of exercise series (since 2006).

PROFESSIONAL EXPERIENCE

Cornèr Banca SA, Lugano, Switzerland Aug 2007-Sept 2007
Internship in Private Banking. Analysis of competition and social security products.

Banca del Sempione, Lugano, Switzerland Aug 2004
Internship in asset management and consulting. Analysis of client's portfolios.

Banca del Sempione, Lugano, Switzerland Aug 2001
Internship in asset management.

Awards

Chicago Booth Junior Finance Symposium Travel Grant	2012
Swiss National Science Foundation Research Fellowship	2012
Best Discussant Award, Swiss Finance Institute	2009
Network USImpresa award for the best student of the Master in Finance	2006
Award for the best graduation at the Faculty of Economics	2005
Award for the best High School Diploma in scientific studies	2002

Skills

Languages: Italian native speaker, fluent in English, good knowledge of French and German.

Programming: Matlab, R, Mathematica, VBA.

Software: LaTex, Microsoft Office, EViews.

References

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