Valentina Raponi

CONTACT INFORMATION	IESE Business School University of Navarra Av. de Pearson, 21 08034, Barcelona, Spain

E-mail: vraponi@iese.edu
Phone: +34 932534200

RESEARCH INTERESTS

Financial Econometrics, Empirical Asset Pricing, Portfolio Management, Risk Measures, Machine Learning.

CURRENT POSITION

IESE Business School - University of Navarra

Assistant Professor at Financial Management Depatment
July 2019 - present

PREVIOUS POSITIONS

Sapienza Universitá di Roma - Facoltá di Economia

Research Fellow at Department of Economics
November 2018 - September 2019

Sapienza Universitá di Roma - Facoltá di Economia

Research Fellow at MEMOTEF Department
July 2017 - July 2018

EDUCATION

PhD in Finance, **Imperial College Business School**, London, UK, 2019

PhD in Methodological Statistics, **Sapienza Universitá di Roma**, Rome, Italy, 2015

MSc in Econometrics and Mathematical Economics, **The London School of Economics and Political Science**, London, UK, 2013

M.S. Statistics and Economics, **Sapienza Universitá di Roma**, Rome, Italy, 2011

B.A., Statistics and Economics, **Sapienza Universitá di Roma**, Rome, Italy, 2008

GRANTS, AWARDS AND PRIZES

Social Trend Institute (STI) grant - Project: *Business in the Time of COVID: The Effect of Pandemics on Corporate Investment, Governance, Financing, and Stock Returns*, with Prof. Stefano Sacchetto.

Beatriu de Pinós grant - Agency for Management of University Scholarships and Research of Catalonia (MSCA-COFUND) - Project: *Where should I live within a city? The microdynamics of Quality Life*, 2020-2023.

Imperial College Business School Prize for the Best Performing Teaching Assistant, 2017.

Bank of Italy first training research scholarship, 2012.

TEACHING EXPERIENCES	**Capital Markets**, IESE Business School, MBA Program, 2020 -.
	Operational Finance, IESE Business School, MBA Program, 2019 -.
	Econometrics II, IESE Business School, Ph.D. Program, 2019 -.
	Statistics, Universitá degli Studi di Roma Tor Vergata, MSc in Finance and Banking, 2018.
	Introduction to Econometrics, Universitá degli Studi di Roma Tor Vergata, BS in Business Administration and Economics, 2018.
	Probability and Applications to Finance, LUISS University, MS in Economics and Finance, 2018.
	Econometrics, Sapienza universitá di Roma , MSc in Macroeconomic policy and financial markets, 2018.
	Time Series Analysis, Sapienza universitá di Roma , MSc in Finance, 2018.
	Financial Statistics, Imperial College Business School, MSc Risk Management & Financial Engineering, 2016-2017

WORK EXPERIENCES	**European Central Bank**, DG Research, Internship, 2016.
	Bank of Italy, Economic Research Division, Internship, 2012.
	Ministry of Economy and Finance, Italian Department of Treasury, Internship, 2011.

PUBLICATIONS	Raponi, V., Robotti, C., Zaffaroni, P., (2020), Testing Beta-Pricing Models Using Large Cross-Sections, **The Review of Financial Studies**, Vol. 33(6), pp 2796–2842,.
	Petrella, P., Raponi, V., (2019) Joint estimation of conditional quantiles in multivariate linear regression models with an application to financial distress, **Journal of Multivariate Analysis**, Vol. 173, pp. 70 – 84.
	Monteforte L., Raponi, V., (2019) Short term forecasts for the Italian economic activity:are fortnightly factors useful?, **Journal of Forecasting**, Vol. 38, pp. 207 – 221.
	Raponi, V., Frale, C., (2014). Revisions in official data and forecasting, **Statistical Methods and Applications**,Vol 23, pp 451-–472.

WORKING PARERS	Robust Portfolio Choice, with R. Uppal and P. Zaffaroni
	Forecasting multiple Value at Risk and Expected Shortfall using a dynamic joint quantile regression approach, with an application to portfolio optimization, with L. Merlo and L. Petrella.
	Detecting Spurious Factors using Cross-Sectional Regressions, with Paolo Zaffaroni
	Dissecting Asset Pricing Anomalies in Large Asset Markets, with Paolo Zaffaroni
	High-dimensional inference in Asset Pricing, with F.Carlini

OTHER
PUBLICATIONS
Merlo, L., Petrella, L., Raponi, V. (2020), Sectoral Decomposition of CO2 World Emissions: A Joint Quantile Regression Approach. ***International Review of Environmental and Resource Economics***, Vol. 14: No. 2-3, pp 197-239.

Centoni, M., Del Panta, V., Maruotti, A., Raponi, V. (2018). Concomitant-variable latent-class beta inflated models to assess students performance: an Italian case study. ***Social Indicator Research***.

Maruotti A., Raponi V., Lagona F., (2016), Handling endogeneity and non-negativity in correlated random effects models: evidence from ambulatory expenditure, ***Biometrical Journal***, Vol 58, pp 280–302.

Raponi V., Martella F., Maruotti A., (2016) A biclustering approach to university performances: an Italian case study, ***Journal of Applied Statistics***, Vol 43, pp 31–45.

Maruotti, A., Raponi, V., (2014) On Baseline Conditions for Zero-Inflated Longitudinal Count Data, ***Communications in Statistics - Simulation and Computation***, Vol. 43, pp 743-760.

Last update:
November 11, 2020