# ALBERTO QUAINI

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## Academic appointments

Since 2022 **Assistant Professor (tenure track)**, Erasmus School of Economics
Tinbergen Institute Candidate Fellow
2022 **PostDoc in Statistics**, Columbia University, Supervised by Prof. Ming Yuan
2015 - 2021 **PhD in Statistics**, Université de Genève, supervised by Prof. Fabio Trojani
2012 - 2013 **Student assistant**, Universtià della Svizzera Italiana, BSc Mathematical Analysis 1 and 2

## EDUCATION

2013 - 2015 **MSc in Statistics**, Université de Genève, thesis supervised by Prof. Sylvain Sardy
2011 - 2013 **BA in Economics**, Universtià della Svizzera Italiana, thesis supervised by Prof. Patrick Gagliardini

## RESEARCH

### Working papers

2023 ***Intrinsic Factor Risk Premia and Testing of Asset Pricing Models***
Alberto Quaini, Fabio Trojani, Ming Yuan, SSRN
2022 ***Proximal Estimation and Inference***
Alberto Quaini, Fabio Trojani, ArXiv
2022 ***Smart Stochastic Discount Factors***
Sofonias A. Korsaye, Alberto Quaini, Fabio Trojani, SSRN

### Organized conferences and seminars

Dec 2023 Factor Models in Asset Pricing, CFE 2023 session, HTW Berlin
Nov 2023 Financial Econometrics meets Machine Learning (FinEML), Erasmus School of Economics, link
May 2023 Research workshop in Econometrics, Erasmus School of Economics, link

### Conferences and seminars

Aug 2023 Joint Statistical Meeting 2023, Toronto
Aug 2023 The 6th International Conference on Econometrics and Statistics (EcoSta 2023), Waseda University
Dec 2022 16th International Conference in Computational and Financial Econometrics, King's College London
Jun 2022 Asian Meeting of the Econometric Society, the City University of Hong Kong

Jun 2022 11th World Congress of the Bachielier Finance Society, Hong Kong
Jun 2022 5th International Conference on Econometrics and Statistics, Ryukoku University
Dec 2021 Computational and Methodological Statistics, King's College London
Jul 2021 Platform for Advanced Scientific Computing, online
Nov 2020 Computational and Financial Econometrics, online
Jan 2020 Finance seminar, Universty of Lund
Dec 2019 Paris December Finance Meeting, Essec Business School
Oct 2019 Financial Econometrics Conference, Toulouse School of Economics
Aug 2019 Econometric Society European Meeting, University of Manchester
Jul 2019 Quantitative Finance and Financial Econometrics, Aix-Marseille School of Economics
May 2019 Finance seminar, Universtià della Svizzera Italiana
Mar 2019 SoFiE, Fudan University
Jan 2019 Finance seminar, Université de Genève
Jun 2018 SoFiE, Universtià della Svizzera Italiana

## TEACHING

### As instructor

Jun 2023 ***Statistics***, BSc, Erasmus Universiteit Rotterdam
Jan 2023 ***Seminar in Financial Case Studies***, MSc, Erasmus Universiteit Rotterdam
Dec 2022 – today ***Foundations of Data Science 1*** with Prof. Fabio Trojani, Elvezio Ronchetti, Patrick Gagliardini
MSc, Universtià di Torino
Sep 2022 – today ***Foundations of Data Science 2*** with Sofonias A. Korsaye
MSc, Universtià di Torino
Jul 2020 ***Convex Optimization and Machine Learning Applications*** with Sofonias A. Korsaye
PhD, Universtià della Svizzera Italiana

### As assistant

Mar 2022 ***Foundations of Data Science 1*** by Prof. Fabio Trojani, Elvezio Ronchetti, Patrick Gagliardini
MSc, Universtià di Torino
Sep 2020 – Jan 2022 ***Models and Empirical Methods for Asset Pricing*** by Prof. Fabio Trojani
MSc, Université de Genève
Mar 2021 – Apr 2021 ***Empirical Asset Pricing*** by Prof. Kenneth J. Singleton
PhD, Swiss Finance Institute
Nov 2021 ***Machine Learning in Asset Pricing*** by Prof. Dacheng Xiu
PhD, Swiss Finance Institute
Jan 2020 – Feb 2021 ***Data Science and Optimization Methods for Empirical Finance*** by Prof. Fabio Trojani
PhD, Universtià della Svizzera Italiana
Feb 2017 – Jun 2019 ***Topics in Financial Econometrics with R*** by Prof. Fabio Trojani
MSc, Università Bocconi
Apr 2017 – May 2019 ***Continuous Time Asset Pricing*** by Prof. Fabio Trojani
PhD, Université de Genève
Sep 2015 – Jan 2019 ***Discrete Time Asset Pricing*** by Prof. Fabio Trojani
MSc, Université de Genève
Sep 2011 – Jun 2013 ***Calculus & Linear Algebra*** by Prof. Roberto Ferretti

BSc, Università della Svizzera Italiana

## GRANTS, HONORS & AWARDS

Oct 2019 Travel grant, Financial Econometrics Conference, Toulouse School of Economics
Jun 2018 OSMLab invitation scholarship, University of Chicago
Aug 2015 MSc Statistics' best GPA award

## PHD COURSES

*Continuous Time Asset Pricing* (Pr. Trojani - Università Bocconi) • *Econometrics* (Pr. Gagliardini - Università della Svizzera Italiana) • *Time Series* (Pr. Monfort - Università della Svizzera Italiana) • *Predictive Modeling and Forecasting for Financial Markets and Macroeconomics* (Pr. Diebold - Studienzentrum Gerzensee) • *Selected Topics in Statistics* (Pr. Ronchetti - Université de Genève) • *Mathematics for Financial Economics* (Pr. Semyon - École polytechnique fédérale de Lausanne) • *Time Series Methods in Financial Econometrics* (Pr. Gagliardini - Universität St. Gallen) • *Parallel Computing* (Pr. Scheidegger - Université de Genève) • *Resampling Methods and Forecasting* (Pr. Camponovo - Universität St. Gallen) • *High Performance and Scientific Computing* (Pr. Latt - Center for Advanced Modeling Science CADMOS)

## PERSONAL SKILLS

Programming: Python, R, C++, LaTeX, SQL
Languages: Italiano (mother tounge), English (fluent), Français (intermediate)

Last updated: October 1, 2023