

CURRENT POSITION

Dec 17 – present: University of Pisa, (IT), Associate Professor.

PREVIOUS EMPLOYMENT

- Sept 13 – Sept 21: City University London, (UK), Reader in Financial Economics.
- Feb 15 – Dec 17: Ca' Foscari University of Venice, (IT), Associate Professor.
- Jun 13 – Jan 15: Ca' Foscari University of Venice, (IT), Assistant Professor.
- Jan 12 – May 13: Scuola Normale Superiore di Pisa, Pisa (IT), Research Fellow.
- Set 09 – Dec 11: University of St. Gallen and Swiss Finance Institute, St. Gallen (CH), Research Fellow.
- Set 07 – Aug 09: University of Siena, Siena (IT), Department of Political Economy, Post-doc Research Fellow.
- Feb 05 – Aug 07: University of Lugano, Lugano (CH), teaching assistant for master course in Financial Econometrics, Course Director: Prof. Patrick Gagliardini.
- Oct 01 – Oct 03: University of Lugano, Lugano (CH), teaching assistant for undergraduate course in Statistics, Course Director: Prof. Fabio Trojani.
- Oct 99 – Aug 01: Olsen & Associates Research Institute For Applied Economics, Zurich (CH), Junior researcher within the research project: "Volatility and VaR Measures with High Frequency Data", direction: Prof. Michel Dacorogna.

EDUCATION

June 05: Ph.D. in Finance, University of Lugano, Lugano (CH). Dissertation title: "Measuring and Modelling Realized Volatility: from tick-by-tick to long memory". Dissertation Committee: Prof. G. Barone-Adesi, advisor, University of Lugano, Prof. T. Bollerslev, Duke University, Prof. F. Audrino, University of Lugano.

Jan 99 – Jul 99: Venice International University, San Servolo, Venice (IT) MSc in Economics and Finance.

July 98: University of Pisa, Pisa (IT) Diploma in Economics and Business with 110/110 cum laude. Dissertation title: "Nonlinear Models, Chaos Theory and Haken's Synergetics: an application to stock markets." Supervisor: Prof. Pier Mario Pacini.

VISITING

Nov 03 – Jan 05: Visiting Scholar at the Department of Economics of Duke University, NC (USA), under the supervision of Prof. Tim Bollerslev.

RESEARCH TOPICS

Financial Econometrics and Empirical Finance: volatility, jumps and correlation measures with high frequency data, long memory models, multivariate models of volatility, derivative pricing, models for financial bubbles and systemic risk, price discovery, score-driven models, identification of structural VAR.

CITATIONS (January 23, 2021)

Google Scholar: 4178 citations (2329 since 2016); h-index 20 (15 since 2016); i 10-index 23 (18 since 2016).

Scopus: 1682 citations by 1194 documents; h-index 14.

Web of Science: 1421 citations by 1028 documents; h-index 11

SELECTED PUBLICATIONS (20)

1. Buccheri G., Bormetti G., Corsi F., Lillo F. (2020). A Score-Driven Conditional Correlation Model for Noisy and Asynchronous Data: An Application to High-Frequency Covariance Dynamics. *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*, p. 1-17, ISSN: 0735-0015, doi: 10.1080/07350015.2020.1739530 - Articolo in rivista
2. Buccheri G., Corsi F., Flandoli F., Livieri G. (2020). The continuous-time limit of score-driven volatility models. *JOURNAL OF ECONOMETRICS*, ISSN: 0304-4076, doi: 10.1016/j.jeconom.2020.07.042 - Articolo in rivista
3. Buccheri, Giuseppe, Corsi, Fulvio, Peluso, Stefano (2020). High-Frequency Lead-Lag Effects and Cross-Asset Linkages: A Multi-Asset Lagged Adjustment Model. *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*, p. 1-22, ISSN: 0735-0015, doi: 10.1080/07350015.2019.1697699 - Articolo in rivista

4. Vassallo D., Buccheri G., Corsi F. (2020). A DCC-type approach for realized covariance modeling with score-driven dynamics. *INTERNATIONAL JOURNAL OF FORECASTING*, ISSN: 0169-2070, doi: 10.1016/j.ijforecast.2020.07.006 - Articolo in rivista
5. Alitab, Dario, Bormetti, Giacomo, Corsi, Fulvio, Majewski, Adam A (2019). A Jump and Smile Ride: Jump and Variance Risk Premia in Option Pricing. *JOURNAL OF FINANCIAL ECONOMETRICS*, ISSN: 1479-8409, doi: 10.1093/jfinec/nbz001 - Articolo in rivista
6. Bormetti G., Casarin R., Corsi F., Livieri G. (2019). A Stochastic Volatility Model With Realized Measures for Option Pricing. *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*, p. 1-31, ISSN: 0735-0015, doi: 10.1080/07350015.2019.1604371 - Articolo in rivista
7. Buccheri, Giuseppe, Bormetti, Giacomo, Corsi, Fulvio, Lillo, Fabrizio (2019). Comment on: Price Discovery in High Resolution. *JOURNAL OF FINANCIAL ECONOMETRICS*, ISSN: 1479-8409, doi: 10.1093/jfinec/nbz008 - Articolo in rivista
8. Buccheri, Giuseppe, Corsi, Fulvio (2019). HARK the SHARK: Realized Volatility Modeling with Measurement Errors and Nonlinear Dependencies. *JOURNAL OF FINANCIAL ECONOMETRICS*, ISSN: 1479-8409, doi: 10.1093/jfinec/nbz025 - Articolo in rivista
9. Corsi, Fulvio, Lillo, Fabrizio, Pirino, Davide, Trapin, Luca (2018). Measuring the propagation of financial distress with Granger-causality tail risk networks. *JOURNAL OF FINANCIAL STABILITY*, vol. 38, p. 18-36, ISSN: 1572-3089, doi: 10.1016/j.jfs.2018.06.003 - Articolo in rivista
10. Corsi, Fulvio, Marmi, Stefano, Lillo, Fabrizio (2016). When micro prudence increases macro risk: The destabilizing effects of financial innovation, leverage, and diversification. *OPERATIONS RESEARCH*, vol. 64, p. 1073-1088, ISSN: 0030-364X, doi: 10.1287/opre.2015.1464 - Articolo in rivista
11. Corsi, Fulvio, Peluso, Stefano, Audrino, Francesco (2015). Missing in Asynchronicity: A Kalman-em Approach for Multivariate Realized Covariance Estimation. *JOURNAL OF APPLIED ECONOMETRICS*, vol. 30, p. 377-397, ISSN: 0883-7252, doi: 10.1002/jae.2378 - Articolo in rivista
12. Majewski, Adam A, BORMETTI, GIACOMO, CORSI, Fulvio (2015). Smile from the past: A general option pricing framework with multiple volatility and leverage components. *JOURNAL OF ECONOMETRICS*, vol. 187, p. 521-531, ISSN: 0304-4076, doi: 10.1016/j.jeconom.2015.02.036 - Articolo in rivista
13. Peluso, Stefano, Corsi, Fulvio, Mira, Antonietta (2015). A Bayesian high-frequency estimator of the multivariate covariance of noisy and asynchronous returns. *JOURNAL OF FINANCIAL ECONOMETRICS*, vol. 13, p. 665-697, ISSN: 1479-8409, doi: 10.1093/jfinec/nbu017 - Articolo in rivista
14. CORSI, Fulvio, Francesco Audrino (2012). Realized Covariance Tick-by-Tick in Presence of Rounded Time Stamps and General Microstructure Effects. *JOURNAL OF FINANCIAL ECONOMETRICS*, vol. 10, p. 591-616, ISSN: 1479-8409, doi: 10.1093/jfinec/nbs007 - Articolo in rivista
15. CORSI, Fulvio, Nicola Fusari, Davide La Vecchia (2012). Realizing smiles: Options pricing with realized volatility. *JOURNAL OF FINANCIAL ECONOMICS*, vol. 107, p. 284-304, ISSN: 0304-405X, doi: 10.1016/j.jfinec.2012.08.015 - Articolo in rivista
16. CORSI, Fulvio, Roberto Renò (2012). Discrete-Time Volatility Forecasting With Persistent Leverage Effect and the Link With Continuous-Time Volatility Modeling. *JOURNAL OF BUSINESS & ECONOMIC STATISTICS*, vol. 30, p. 368-380, ISSN: 0735-0015, doi: 10.1080/07350015.2012.663261 - Articolo in rivista
17. Francesco Audrino, Fulvio Corsi (2010). Modeling tick-by-tick realized correlations. *COMPUTATIONAL STATISTICS & DATA ANALYSIS*, vol. 54, p. 2372-2382, ISSN: 0167-9473, doi: 10.1016/j.csda.2009.09.033 - Articolo in rivista
18. Fulvio Corsi, Davide Pirino, Roberto Renò (2010). Threshold bipower variation and the impact of jumps on volatility forecasting. *JOURNAL OF ECONOMETRICS*, vol. 159, p. 276-288, ISSN: 0304-4076, doi: 10.1016/j.jeconom.2010.07.008 - Articolo in rivista
19. Simone Bianco, Fulvio Corsi, Roberto Reno (2009). Intraday LeBaron effects. *PROCEEDINGS OF THE NATIONAL ACADEMY OF SCIENCES OF THE UNITED STATES OF AMERICA*, vol. 106, p. 11439-11443, ISSN: 0027-8424, doi: 10.1073/pnas.0901165106 - Articolo in rivista

20. Fulvio Corsi (2009). A Simple Approximate Long-Memory Model of Realized Volatility. *JOURNAL OF FINANCIAL ECONOMETRICS*, vol. 7, p. 174-196, ISSN: 1479-8409, doi: 10.1093/jfinec/nbp001 - Articolo in rivista

SELECTED TALKS AND CONFERENCES

Workshop on score-driven time series models, 27-29 March 2019, Trinity College, Cambridge
6th RCEA Time Series Econometrics Workshop, 22-23 June 2019, University of Cyprus
International Association for Applied Econometrics (IAAE), 25-28 June 2019, University of Cyprus.
Econometrics In The Arena, 11-13 September 2019, University of Verona.
The Society for Financial Econometrics (SoFIE), 12-14 June 2018, Università della Svizzera italiana, Lugano
The Society for Financial Econometrics (SoFIE), 21-23 June 2017, NYU Stern School of Business, New York
Workshop of High Frequency Financial Econometrics, 11-12 June 2015, Graduate School of Economics, Barcelona.
Invited seminar at Aarhus University, Department of Economics and Business, 9 March 2016.
Quantitative Investment Conference 2014, 29-30 April 2014, UBS Conference Centre, London.
Computational and Financial Econometrics (CFE'14), 6-8 December 2014, University of Pisa
3rd FEBS/ LabEx-ReFi Financial Regulation and Systemic Risk 2013, 6-8 June, ESCP Paris.
International Risk Management Conference (IRMC) 2013, June 24-25, Copenhagen.
Measuring and Modeling Financial Risk with High Frequency Data, 27-29 June 2013, European University Institute.
INET Conference, Interlinkages and Systemic Risk, 2013, 4-5 July, Ancona.
12th International Conference on Credit Risk Evaluation CREDIT 2013 (poster), 26-27 September 2013, Venice.
The Latsis Symposium, 11 – 14 September 2012, ETH Zurich.
Invited seminar at Centre de Recherche en Economie et Statistique (CREST), 12 April 2012, Paris.
International Risk Management Conference (IRMC), 18-19 June 2012, Rome.
Fourth Annual Society for Financial Econometrics (SoFIE) Conference, 15-17 June 2011, University of Chicago.
Invited seminar at University of Berlin, 27 June 2011, Berlin.
European Center for Advanced Research in Economics and Statistics (ECARES), 19 October 2009, Bruxelles.
Invited seminar at University of St. Gallen, 24 October 2009, St. Gallen.
Workshop Econometric Analysis of High-Frequency Data: Financial Volatility and the Impact of Economic News, 22-23 June 2009 Stanford Institute for Theoretical Economics
Bachelier Finance Society Fifth World Congress, 15-19 July 2008, Imperial College, London.
Internat. Conf. "High-Frequency Data Analysis in Financial Markets", 25 October 2008, Hitotsubashi University.
Invited seminar at Bank of Japan, 29 October, 2008 Tokyo.
Workshop "Stochastic Analysis & Statistical Inference", 29 November 2007, University of Tokyo at Komaba.
Workshop at Hitotsubashi University, 27 November 2007, Tokyo.
Third European Risk Management Conference, 19-20 May 2005, Antwerp.
Econometric Society World Congress, 19-24 August 2005, London.
Invited seminar at Econometrics and Finance Lunch Group of Duke University, 15 March 2004, Durham.
Oxford Summer School in Econometrics on Realized Variation, 3 August 2004, Oxford.

PARTICIPATION TO RESEARCH GROUPS

Systemic Risk Tomography "SYRTO" (January 2013 – January 2015), FP7 European Commission research project, P.I. Prof. Roberto Savona
Price formation, agent's heterogeneity and market efficiency (June 2011-June 2013), SNS P.I. Prof. Fabrizio Lillo
CRISIS - Complexity Research Initiative for Systemic Instabilities (January 2011-October 2014), FP7 European Commission research project, SNS unit led by Prof. Fabrizio Lillo
Systemic risk in financial markets across time scales (July 2013-December 2015), P.I. Prof. Fabrizio Lillo
Novel tools for the quantitative analysis of financial time series (July 2014 – October 2015), SNS, P.I. Prof. Giacomo Bormetti
Modeling volatility and correlations for risk management (June 2011 – June 2012), SNS, P.I. Prof. Giacomo Bormetti
NCCR FINRISK - Swiss National Science Foundation project: Financial Valuation and Risk Management (October 2001 - October 2002), P.I. Prof. Giovanni Barone Adesi.

PHD SUPERVISION

Lucio Calcagnile (Scuola Normale Superiore – Pisa) join with Prof. Stefano Marmi
Adam Aleksander Majewski (Scuola Normale Superiore – Pisa) join with Prof. Stefano Marmi and Giacomo Bormetti
Dario Alitab (Scuola Normale Superiore – Pisa) join with Prof. Giacomo Bormetti