

FRANCESCO CORDONI

CURRENT POSITION

Postdoctoral Research Fellow

Nov 2020 - Present

University of Pisa - Department of Economics and Management

EDUCATION

Ph.D. Financial Mathematics

Scuola Normale Superiore

Nov 2017- Oct 2020

Final degree mark: 70/70 cum laude

2nd level degree - Master: Mathematics

University of Pisa - Department of Mathematics

2014 - 2016

Final degree mark: 110/110 cum laude

PUBLICATIONS

- Fava, C., Bernardi, S., Gottardi, E. M., Daraio, F., Giugliano, E., Lorenzatti, R., Varotto, M., Barberio, D., Galeotti, L., Ceccherini, F., Cordoni, F., Rege-Carmbrin, G., Saglio, G., and Russo, D. (2017). Standardization of Two Dpcr Platforms for Detection of BCR/ABL1 - Minimal Residual Disease (MRD) in Ph+ Chronic Myeloid Leukemia(CML). *Blood*, 130(Supplement 1), 28672867.
- Piva, S., Di Paolo, A., Galeotti, L., Ceccherini, F., Cordoni, F., Signorini, L., Togni T., De Nicolò A., Rasulo FA., Fagoni N., Latronico N. and D'Avolio A. (2019). Daptomycin Plasma and CSF Levels in Patients with Healthcare-Associated Meningitis. *Neurocritical Care*, 31(1), 116-124.
- Fava, C., Bernardi, S., Gottardi, E. M., Lorenzatti, R., Galeotti, L., Ceccherini, F., Cordoni, F., Daraio, F., Giugliano, E. F., Jovanovski, A., Petiti, J., Varotto, M., Barberio, D. Rege-Carmbrin, G., Berchiolla, P., Sciannameo, V., Malagola, M., Saglio, G., and Russo, D. (2021). Alignment of Qx100/Qx200 Droplet Digital (Bio-Rad) and QuantStudio 3D (Thermofisher) Digital PCR for Quantification of BCR-ABL1 in Ph+ Chronic Myeloid Leukemia. *Diseases*, 9(2), 35.

PREPRINTS

- Cordoni, F. and Corsi, F. (2019). Identification of Singular and Noisy Structural VAR Models: The Collapsing-ICA Approach. Available at SSRN: <https://ssrn.com/abstract=3415426>.
(R&R: Oxford Bulletin of Economics and Statistics)
- Cordoni, F. and Lillo, F. (2020). Instabilities in Multi-Asset and Multi-Agent Market Impact Games. Available at SSRN: <https://ssrn.com/abstract=3570691> and [arXiv:2004.03546](https://arxiv.org/abs/2004.03546).
(Submitted)
- Bottazzi, G., Cordoni, F., Livieri, G. and Marmi, S. (2020). Uncertainty in Firm Valuation and a Cross-Sectional Misvaluation Measure. Available at <http://www.lem.sssup.it/WPLem/2020-15.html>.
(Submitted)

- Bottazzi, G., Cordoni, F., Livieri, G. and Marmi, S. (2020). Stock Recommendations from Stochastic Discounted Cash Flows. *Available at SSRN: <https://ssrn.com/abstract=3621514> and <http://www.lem.sssup.it/WPLem/2020-17.html>.*
- Cordoni, F., Giannetti, C., Lillo, F. and Bottazzi, G. (2021). Simulation Driven Experimental Hypotheses and Design: A Study of Price Impact and Bubbles. *Available at SSRN: <https://ssrn.com/abstract=3965406>*
(Submitted)

TEACHING ACTIVITIES

Econometrics for Financial Markets (5h) Feb 2021
Master in Risk Management - University of Pisa *Pisa, Italy*

Economia Politica I - Elements of Microeconomics (10h) Feb-May 2021
University of Pisa *Pisa, Italy*

Corso di Laurea in Economia e Commercio / Corso di Laurea in Banca, Finanza e Mercati Finanziari

OTHER ACTIVITIES

Scuola di Orientamento Universitario 2020 June 2020
(Scuola Normale Superiore, Scuola Sant'Anna Pisa, IUSS Pavia) *Pisa, Italy*
Tutoring activity - Mathematics - Scuola Normale Superiore