Stefano D'Addona

December 2017

University of Roma Tre
Department of Political Science
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Education

- **Zicklin School of Business, Baruch College, CUNY**
  - M.Phil. in Finance (2008), Ph.D. in Finance (2009).
- **Graduate School of Business, Columbia University, New York**
  - M.Phil. in Finance and Economics (2005), M.Sc. in Business (2005).
- **University of Roma "La Sapienza"**
  - "Laurea" Degree in Economics (1996).

Current academic position

- **Department of Political Science, University of Roma Tre**
  - Associate Professor in Economics (11/2005-Present, with tenure since 11/2008).
- **National Scientific Qualification for Full Professor (I fascia)**
  - 13/B4 (Finance); 13/A2 (Political Economy) (2014).

Selected Publications

- S. d'Addona, C. Marinelli "Nonparametric estimates of pricing functionals". **Journal of Empirical Finance**, Vol. 44, 2017, pp. 19-35.
- L. Cavallari, S. d'Addona "Output stabilization in fixed and floating regimes: does trade of new products matter?". **Economic Modelling**, Vol. 64, 2017, pp. 365-383.
- S. d'Addona, "Long run risk and money market rates: an empirical assessment". **Macroeconomic Dynamics**, Vol. 21, Issue 04, 2017, pp. 1096-1117.
- S. d'Addona, I. Musumeci, "The British opt-out from the European monetary union: empirical evidence from monetary policy rules". **Applied Financial Economics**, Vol. 23, Issue 23, 2013, pp. 1783-1795.
- F. Brevik, S. d'Addona, "Is Ignorance Bliss? The Cost of Business Cycle Uncertainty". **Macroeconomic Dynamics**, Vol. 17, Issue 04, 2013, pp. 728-746.
- C. Marinelli, S. d'Addona, S. Rachev, "Multivariate heavy-tailed models for Value-at-Risk estimation". **International Journal of Theoretical and Applied Finance**, Vol. 15, Issue 4, 2012, pp. 125-29.
- F. Brevik, S. d'Addona, "Information Quality and Stock Returns Revisited". **Journal of Financial and Quantitative Analysis**, Vol. 45, Issue 6, 2010, pp. 1419-1446.
- S. d'Addona, A. Kind, "International Stock-Bond Correlations in a Simple Affine Asset Pricing Model". **Journal of Banking and Finance**, Vol. 30, Issue 10, 2006, pp. 2747-2765.

Selected Teaching

- "Financial Economics" Graduate, San Francisco State University (2017).
- "Topics in Macrofinance" Graduate, University of Konstanz (2016).
- "Economics" Undergraduate, University of Roma Tre (2010-Present).
- "Intro to Macroeconomics", "Intermediate Macroeconomics", "Intro to Money, Banking, & Credit", "Stock Market", "Industrial Organization" Undergraduate, University of California Riverside (2012-2015).
- "International Economics" Undergraduate, University of Roma Tre (2005-2012).
- "Principles of Finance" Undergraduate, Baruch College, City University of New York (2007-2008).

Selected conferences

- WEAI 91^{st} Annual Conference, 2016. 3^{rd} International Association for Applied Econometrics Conference, 2015. 2^{nd} International Association for Applied Econometrics Conference, 2014. 1^{st} International Association for Applied Econometrics Conference, 2012. Money, Macro & Finance Conference. 2011 International Tor Vergata Conference on Money, Banking and Finance. 2010 SNDE Annual Meeting. 2009 FMA Annual Meeting. 2008 FMA Annual Meeting. NASM 2007, Duke University. CEA 2006 Montreal, Canada. EFMA 2006 Madrid, Spain. WEAI 2006 San Diego, USA. EFMA 2005 Annual Meeting, Milan, Italy. 2004 Eastern Finance Association Meeting.

Selected ad hoc referee

- The Journal of Finance; Journal of Financial Econometrics; Journal of Banking and Finance; Journal of Applied Econometrics; Journal of Financial Intermediation; Financial Markets and Portfolio Management; The Financial Review.

Grants and Awards

- "Oscar Lasdon Award" for the best dissertation in the area of Finance. Baruch College, CUNY (2010).
- Ph.D. Financial Aid Award, Graduate Center, CUNY (2006-2009).
- Sue Rosenberg Zalk Student Travel and Research Grant (20072008).
- FMA Annual Meeting Travel Grant (2007).
- Research Fellowship at Computer Science Department UCLA Los Angeles (20032005).
- Ph.D. Student Fellowship Columbia University, New York (20032005).
- Carisbo Foundation Research Fellowship (2002).
- "Marco Polo" Research Fellowship, MIUR (2002).

References

- Professor Marcelle Chauvet, University of California Riverside.
  - +1-951-827-1587, marcelle.chauvet@ucr.edu
- Professor John Donaldson, Columbia Business School, Columbia University.
  - +1-212-824-4436, jd34@columbia.edu
- Professor Christos Giannikos, Zicklin School of Business, Baruch College, CUNY.
  - +1-646 312-3492, christos.giannikos@baruch.cuny.edu
- Professor Aditya Goenka, University of Birmingham, Department of Economics.
  - +44-7701-373-891, a.goenka@bham.ac.uk
- Professor Paolo Siconolfi, Columbia Business School, Columbia University.
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