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Paola Pederzoli

Current Employment

2018–present **Assistant Professor of Finance,** *University of Houston, Bauer College of Business.*

Research Interests

Asset Pricing, Market Microstructure, Financial Econometrics, Derivatives.

Education

2011–2018 **Swiss Finance Institute - University of Geneva**
Phd in Finance.
Supervisor: Prof. Olivier Scaillet.
Visiting Scholar, London School of Economics, January 2016 - August 2017.
Visiting Scholar, Queen Mary University of London, September 2017 - June 2018.

2008–2009 **Collegio Carlo Alberto, Italy**
Master in Finance, final mark: A+.

2005–2008 **University of Pavia, Italy**
Master in Mathematics, 110/110 cum laude.
Visiting Scholar, University of Leicester, September 2005 - June 2006.

2003–2005 **University of Pavia, Italy**
Bachelor in Mathematics, 110/110 cum laude.

Publications and Working Papers

2018 **Early Exercise Decision in American options with dividends, stochastic volatility and jumps.** A. Cosma, S. Galluccio, P. Pederzoli and O. Scaillet.
Forthcoming in the *Journal of Financial and Quantitative Analysis*.

2018 **Crash Risk in Individual Stocks.** *Job Market Paper*, P. Pederzoli.

Teaching

2018–present **University of Houston, Bauer college of business.**
Investment Management (undergrad).

2012–2016 **University of Geneva**
Financial Econometrics (Msc). Teaching Assistant.

Other Work Experience

2010–2011 **Quantitative analyst,** *IntesaSanPaolo bank,* Milan, Italy.
Evaluation of exotic derivatives for internal purposes: risk, collateral, accountancy. Validation of pricing models for the trading desk.

2009–2010 **Quantitative analyst,** *Campisi - Method Investments and Advisory,* Milan, Italy.
Study of high frequency trading strategies. Implementation of a platform for algorithmic trading.

2007 **Junior quantitative analyst,** *Simon-Kucher and Partners,* Milan, Italy.
Statistical data analysis. Implementation of Visual basic simulation tools.

Awards and Certificates

2017 **SFI Best Paper Doctoral Award.** Prize for the paper: *Crash Risk in Individual stocks.*

2017 **Swiss Derivative Award.** Nomination prize for the paper: *Early Exercise Decision in American Options with Dividends, Stochastic Volatility and Jumps.*

2016 **FNS Mobility Grant.** Scholarship from the Swiss National Science Foundation for visiting the London School of Economics.

2009 **Degree prize** *"Silvio Cinquini Cibrario",* Istituto Lombardo Accademia di Scienze e Lettere. Best thesis in Mathematics, academic year 2007/2008.

Conferences and Seminars

2019 8th ITAM Finance Conference, 12th SOFIE Conference.

2018 Job market seminars at the following institutions: Queen Mary University of London, University of Luxembourg, ESSEC Paris, BI Oslo, Stockholm School of Economics, UCLA, Bauer College of Business, FED Board, McGill University, Nova School of Business and Economics, Cambridge Judge Business School, Warwick Business School. Conference presentations: Frontiers of Finance 2018 - University of Warwick (poster), NFA 2018, Eurofidai Paris.

2017 11th International Conference on Computational and Financial Econometrics in London, Royal Economic Society Phd meeting London, EFA Mannheim (discussant), presentation at the SOFIE summer school Chicago, FMA European conference Lisbon, SOFIE New York (Pre-Conference for Young Scholars), SFI Research days Gerzensee, seminar at the University of Geneva, University of Lugano, University of Lausanne and Queen Mary University of London.

2016 The 14th Paris December Finance Meeting EUROFIDAI (coauthor), EFA Oslo, 9th International Conference on Computational and Financial Econometrics Seville (poster), 9th World Congress of the Bachelier Society New York, Stochmod16 in Louvain-la-Neuve (coauthor), AFFI 2016 (coauthor), Annual Conference of the Swiss Society for Financial Market Research (SGF) Zurich, Guangzhou 2016 Symposium on Financial Engineering and Risk Management (coauthor), 69th European Meeting of the Econometric Society (ESEM) Geneva.

2015 9th International Conference on Computational and Financial Econometrics London, International Conference on Computational Finance London, 7th General Advanced Mathematical Methods in Finance and Swissquote Conference Lausanne (poster), IEEE Symposium on Computational Intelligence for Financial Engineering and Economics in Cape Town (coauthor).

2014 SFI Research days Gerzensee.

Referee Activity

Journal of Banking and Finance, Journal of Financial and Quantitative Analysis.

Other Information

Languages **Italian**: Native, **English**: Advanced, **French**: Intermediate.

Computer **C++, Matlab, Mathematica, R, VBA**.