



**Francesco VIOLANTE**

**Ph.D. in Econometrics**

**Associate Professor, Finance**

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## **EDUCATION**

**2010** Ph.D. in Econometrics, Facultés Universitaires Notre-Dame de la Paix (FUNDP), Belgium

**2005** Master, Economy, Economics, Université catholique de Louvain, Belgium

**2004** Bachelor, Business Administration, Finance, Bocconi University, Italy

## **RESEARCH INTERESTS**

Derivatives pricing, Econometrics, Empirical asset pricing, Volatility modeling and forecasting

## **PROFESSIONAL EXPERIENCE**

### **ACADEMIC:**

**2017 - 2023** Associate Professor, ENSAE, France

**2016 - 2017** Associate Professor, Sapienza Università di Roma, Rome, Italy

**2013 - 2016** Associate Professor, Aarhus University, Denmark

**2011 - 2012** Post-doctoral Researcher, University of Maastricht, Netherlands

## **COURSES TAUGHT**

- Linear time series
- Research methods in finance
- Statistical modeling
- Portfolio management
- Forecast evaluation and model selection
- Time series econometrics
- Time series

- Macroeconometrics
- Introduction to statistics
- Quantitative finance
- Big data analytics
- Econometrics
- Financial econometrics
- Quantitative, qualitative and limited dependent variables
- Econometrics 2
- Applied econometrics:time series
- Finance
- Advanced econometrics 2: time series
- Quantitative techniques for financial economics
- Forecasting financial time series

## INTELLECTUAL CONTRIBUTIONS

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### Papers in refereed journals

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#### Published

- Violante F., Fronzetti Colladon A., Grassi S., Ravazzolo F., (2023), Forecasting financial markets with semantic network analysis in the COVID-19 crisis, *Journal of Forecasting*, 42(5), pp. 1187-1204
- Violante F., Rombouts J., Stentoft L., (2020), Dynamics of Variance Risk Premia: A New Model for Disentangling the Price of Risk, *Journal of Econometrics*, 217(2), pp. 312-334
- Violante F., Rombouts J., Stentoft L., (2020), Pricing individual stock options using both stock and market index information, *International Journal of Banking and Finance*, 111(-), pp. 105727
- Violante F., Santucci de Magistris P., Barletta A., (2019), A non-structural investigation of VIX risk neutral density, *Journal of Banking & Finance*, 99(-), pp. 1-22
- Violante F., Rombouts J., Stentoft L., (2014), The value of multivariate model sophistication: An application to pricing Dow Jones Industrial Average options, *International Journal of Forecasting*, 30(1), pp. 78-98
- Violante F., Laurent S., Rombouts J., (2013), On Loss Functions and Ranking Forecasting Performances of Multivariate Volatility Models, *Journal of Econometrics*, 173(1), pp. 1-10
- Violante F., Laurent S., Rombouts J., (2012), On the Forecasting Accuracy of Multivariate Garch Models, *Journal of Applied Econometrics*, 27(6), pp. 934-955

### Chapters in books

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#### Published

Violante F., Laurent S., (2012), Volatility forecasts evaluation and comparison, in: Luc Bauwens, Christian Hafner, Sebastien Laurent(Eds.), *Handbook of Volatility Models and Their Applications*, 9780470872512, John Wiley & Sons, Inc., chapter 19, pp. 465-486

**Grants**

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- 2018**    The Erratic Nature of Financial Risks, Institut Louis Bachelier (France)
- 2013**    The price of risk, Danish Council of Independent Research (Denmark)

**GRANTS AND HONORS**

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**Award**

- 2016**    The price of risk: hedging against correlation changes, Danish Council of Independent Research, Denmark