

GRANTS, AWARDS AND PRIZES **ICBS Prize for the Best Performing Teaching Assistant 2017-2018**
Awarded annually to the best performing teaching assistant at Imperial College Business School (2018).

Bank of Italy first training research scholarship
Grant to particularly deserving applicants selected by the examining boards (2012)

TEACHING EXPERIENCES

Sapienza università di Roma

Teaching Assistant in *Econometrics*,
MSc in Macroeconomic policy and financial markets, March - May 2018

Teaching Assistant in *Analisi delle serie storiche*,
Corsi di Laurea Magistrale in Finanza e Assicurazioni - FINASS, March - May 2018

Imperial College Business School

Teaching Assistant in *Financial Statistics*,
MSc Risk Management & Financial Engineering, October 2016 - December 2016
Evaluation: 4.9/ 5

Teaching Assistant in *Financial Statistics*,
MSc Risk Management & Financial Engineering, October 2015 - December 2015
Evaluation: 4.65/ 5

WORK EXPERIENCES

European central Bank

Summer Internship at European Central Bank - DG Research
June 2016 - September 2016

- Area of Study: Econometric Modelling, Monetary Policy

Bank of Italy

Internship at the Bank of Italy,
April - August 2012

- Research Topic: *Temporal aggregation constraints in mixed frequency factor models*
- Area of Study: Econometric Modelling, Forecasting

Censis Servizi

March 2011 - April 2012

- Research Topic: Data processing, research analysis on the evaluation of the Italian university system, identification of indicators for the assessment of Italian Faculties.

Ministry of Economy and Finance, Italian Department of Treasury,

Internship at Ministry of Economy and Finance, Italian Department of Treasury,
September 2010 - March 2011

- Research Topic: The analysis of the revision process for the Italian GDP
- Area of Study: Economics, Econometrics

PUBLICATIONS
AND SUBMITTED
PAPERS

- Raponi, V., Robotti, C., Zaffaroni, P., (2018) Testing Beta-Pricing Models in Large Cross-Sections - Revise and resubmit
- Petrella L., Raponi V., (2018) Joint estimation of conditional quantiles in multivariate linear regression models. An application to financial distress. - Submitted
- Monteforte L., Raponi, V., (2018) Short term forecasts of economic activity: are fortnightly factors useful? - Submitted
- Centoni, M., Del Panta, V., Maruotti, A., Raponi, V. (2018). Concomitant-variable latent-class beta inflated models to assess students performance: an Italian case study. *Social Indicator Research*. DOI10.1007/s11205-018-1882-7
- Maruotti A., Raponi V., Lagona F., (2016) , Handling endogeneity and non-negativity in correlated random effects models: evidence from ambulatory expenditure, *Biometrical Journal*, Vol 58, pp 280–302.
- Raponi V., Martella F., Maruotti A., (2016) A biclustering approach to university performances: an Italian case study, *Journal of Applied Statistics*, Vol 43, pp 31–45.
- Maruotti, A., Raponi, V., (2014) On Baseline Conditions for Zero-Inflated Longitudinal Count Data, *Communications in Statistics - Simulation and Computation*, Vol. 43, pp 743-760.
- Raponi, V., Frale, C., (2014). Revisions in official data and forecasting, *Statistical Methods and Applications*, Vol 23, pp 451-472.

WORKING PAPERS

- Conditional Asset-Pricing Models: Estimation and Testing when the Cross-Sections is Large, with P. Zaffaroni, 2018.
- Testing for Spurious Factors in Large Cross-Sections, with P. Zaffaroni, 2018
- Testing covariances versus characteristics: A large cross-section approach., with P. Zaffaroni, 2018.
- Robust Portfolio Choice, with R. Uppal and P. Zaffaroni, 2018

CONFERENCE AND
SEMINARS

- Raponi, V., Robotti, C., Zaffaroni, P., Testing Beta-Pricing Models using Large Cross-Sections - Seventh Italian Congress of Econometrics and Empirical Economics (ICEEE 2017)- Messina, Italy, 25-27 January 2017
- Raponi, V., Robotti, C., Zaffaroni, P., Testing Beta-Pricing Models using Large Cross-Sections - 10th International Conference on Computational and Financial Econometrics (CFE 2016) - Seville (Spain) - 9-11 December 2016
- Raponi, V., Robotti, C., Zaffaroni, P., Testing Beta-Pricing Models using Large Cross-Sections - NBER NSF Time Series Conference - Columbia University - New York (USA), 16-17 September 2016
- Raponi, V., Robotti, C., Zaffaroni, P., Ex-Post Risk Premia and Tests of Multi-Beta Models in Large Cross-Sections - Ninth International Conference on Computational and Financial Econometrics, December 2015, London, UK

C. Frale, V. Raponi (2012) Revisions in official data and forecasting. Third International Conference in memory of Carlo Giannini: "Developments in macroeconomic modeling and econometric assessment of structural policies" - April 2012.

SUMMER SCHOOLS **SoFiE Financial Statistics Spring School** in "The Econometrics of Option Pricing", 1-5 June 2015 - National Bank of Belgium, Brussels.

SoFiE Summer School in "Machine Learning and Finance: The New Empirical Asset Pricing", 23-27 July 2018 - Univerisity of Chicago, Chicago.

DATE: May 31, 2018