**EUROPEAN CURRICULUM VITAE FORMAT**

Dichiarazione resa ai sensi degli artt. 46 e 47 DPR N. 445/2000

## PERSONAL INFORMATION


| | |
|---|---|
| Name | **COSIMO PACCIONE** |
| E-mail | **cpaccione@luiss.it** |
| Nationality | **Italian** |
| Date of birth (day,month,year) | **04/07/1994** |


## ACADEMIC EXPERIENCE

| | |
|---|---|
| • Dates (from – to) | **03/2024– ongoing** |
| • Name and address of employer | LUISS Guido Carli-Libera Università Internazionale degli Studi Sociali |
| • Occupation or position held | Research Fellow |
| • Main activities and responsibilities | Research in '*Banks, Infrastructures and Global Value chains'* |
| • Dates (from – to) | **02/2025– 06/2025** |
| • Name and address of employer | LUISS Guido Carli-Libera Università Internazionale degli Studi Sociali |
| • Occupation or position held | Teaching assistant |
| • Main activities and responsibilities | Teaching assistant-Advanced Corporate Finance |
| • Dates (from – to) | **01/2025– 01/2025** |
| • Name and address of employer | LUISS Guido Carli-Libera Università Internazionale degli Studi Sociali |
| • Occupation or position held | Teaching Fellow |
| • Main activities and responsibilities | Teaching Fellow-Fundamentals of Investing |
| • Dates (from – to) | **02/2024– 06/2024** |
| • Name and address of employer | LUISS Guido Carli-Libera Università Internazionale degli Studi Sociali |
| • Occupation or position held | Teaching assistant |
| • Main activities and responsibilities | Teaching assistant-Advanced Corporate Finance |
| • Dates (from – to) | **05/2023– 06/2023** |
| • Name and address of employer | CASMEF observatory (LUISS) |
| • Occupation or position held | Research fellow |
| • Main activities and responsibilities | Research activity for the Tobacco markets observatory |
| • Dates (from – to) | **05/2023– 06/2023** |
| • Name and address of employer | CASMEF observatory (LUISS) |
| • Occupation or position held | Research fellow |
| • Main activities and responsibilities | Research activity at the Tobacco markets observatory |
| • Dates (from – to) | **09/2023– 12/2023** |
| • Name and address of employer | LUISS Guido Carli-Libera Università Internazionale degli Studi Sociali |
| • Occupation or position held | Teaching assistant |
| • Main activities and responsibilities | Teaching assistant-Advanced financial Economics |
| • Dates (from – to) | **05/2023– 09/2023** |
| • Name and address of employer | Université Paris Dauphine-PSL |

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|---|---|
| • Occupation or position held | Visiting researcher |
| • Main activities and responsibilities | Research on Bnaking systemic risk estimation |
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| • Dates (from – to) | **11/2020-11/2021** |
| • Name and address of employer | CAMPLUS College-Rome |
| • Occupation or position held | Statistics-Advanced method for statistics-Econometrics tutoring |
| • Main activities and responsibilities | Integrative lessons, follow-up materials, exam simulations. |

## EDUCATION AND TRAINING

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| • Dates (from – to) | **10/2020 – 01/2024** |
| • Name and type of organisation providing education and training | Sapienza University of Rome |
| • Principal subjects | *-Bank risk management*<br>*-Statistics for research*<br>*-Financial market regulation* |
| • Title of qualification | Phd in Management, Banking and commodity science- Banking and Finance curriculum/ Area (13)- Scienze Economiche e statistiche. |
| • Title thesis-Supervisor | At the origin of banking systemic risk: Investigation of Macro and Micro factors affecting systemic risk level in European banking sector. - Prof: Fabiomassimo Mango |
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| • Dates (from – to) | **10/2017 – 11/2019** |
| • Name and type of organisation providing education and training | LUISS Guido Carli-Libera Università Internazionale degli Studi Sociali |
| • Principal subjects/occupational skills covered | *-Mathematical methods for Economics and Finance*<br>*-Probability and its application to finance*<br>*-Econometrics*<br>*-Risk management* |
| • Title of qualification | Master’s degree in economics and finance- Final Grade 110/110 cum laude |
| • Title thesis-Supervisor | *Merton’s* optimal portfolio strategy with consumption in continuous time- Prof: Fausto Gozzi |
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| • Dates (from – to) | **11/2013-02/2017** |
| • Name and type of organisation providing education and training | LUM Jean Monnet-Libera Università Mediterranea |
| • Principal subjects/occupational skills covered | *-financial mathematics*<br>*-Statistics*<br>*-Finance* |
| • Title of qualification | Bachelor’s degree in management- Final Grade 110/110 cum laude |
| • Title thesis-Supervisor | Interest Rate swap: use in business context - Prof: Antonio Salvi |
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| • Dates (from – to) | **10/2008 –6/2013** |
| • Name and type of organisation providing education and training | E. Amaldi- Scientific high school |
| • Title of qualification | Scientific high school degree- **Final Grade 95/100** |
| • Date | **02/07/2020** |
| • Name and type of organisation providing education and training | ETS |
| • Title of qualification | ETS-GRE general test |
| • Final grade | Quantitative Reasoning-160/170, Verbal reasoning-145/170, Analytical writing- 3/6 |
| • Date | **27/06/2020** |

• Name and type of organisation providing education and training — FCE Cambridge test

• Title of qualification — Grade C-CEFR Level B2

## PRINCIPAL PUBLICATIONS

• 2024

Murè, P., Paccione, C., Marzioni, S., & Giorgio, S. (2024). How electricity and natural gas prices affect banking systemic risk. *Research in International Business and Finance*, 72, 102510. https://doi.org/10.1016/j.ribaf.2024.102510

La Torre, M., Bittucci, L., Paccione, C., & Palma, A. (2024). Evaluating the sustainability profile of banks: A comprehensive benchmarking analysis in the Italian context. *Business Strategy and the Environment*, 33(4), 3654‑3668.

Giorgio, S., Murè, P., Paccione, C., & Bittucci, L. (2024). Risk-based contribution in Deposit Guarantee Schemes: a Robust Principal Component Analysis in risk key factor's weighting step. *Journal of Financial Management Markets and Institutions.* https://doi.org/10.1142/s2282717x24500038

Paccione.C. (2024), Approcci simulativi a supporto delle scelte di portafoglio, *Book chapter in Tecniche di mercato mobiliare, Applicazioni con Excel, MATLAB e Python*

Paccione.C. & Callari. D. (2024), L' integrazione dei fattori ESG nelle scelte di portafoglio, *Book chapter in Tecniche di mercato mobiliare, Applicazioni con Excel, MATLAB e Python*

Paccione.C. & Mandile. A. (2024), Nuove frontiere nella gestione di portafoglio: dalla Post-modern portfolio theory al Machine Learning, *Book chapter in Tecniche di mercato mobiliare, Applicazioni con Excel, MATLAB e Python*

• 2023

Mango, F., Murè, P., Cardi, M., Paccione, C., & Bittucci, L. (2023). Supervisory sanctions, ESG practices, and banks' reputation: A market performance analysis of sanctioned banks. *Corporate Ownership and Control*, 20(3, special issue), 343–350. https://doi.org/10.22495/cocv20i3siart9

• 2022

Morea, D., Mango, F., Cardi, M., Paccione, C., & Bittucci, L. (2022). Circular Economy Impact Analysis on Stock Performances: An Empirical Comparison with the Euro Stoxx 50® ESG Index. *Sustainability*, 14(2), 843. https://doi.org/10.3390/su14020843

## WORKING PAPERS

Paccione.C., Marzioni.S., Spallone.M, Murè.P. (2025), Does Natural Gas Matter for Financial Stability? A SVAR-X Analysis on the European Financial System and Financial Intermediaries. (Submitted to *Energy Economics*)

Paccione.C., Marzioni.S., Spallone.M, Murè .P. (2025), Natural Gas market turmoil and financial stability in European countries: Does Supply matter more than Price? (Submitted to *Journal of Commodity Markets*)

.Paccione.C., Murè.P., Giorgio.S, Spallone.M, Bittucci.L. (2025), Volatility to know vulnerability: Tensor decomposition and bank default likelihood, (Submitted to *Global Finance Journal*)

Mango.F., Cardi.M., Paccione.C., Castro.F. (2025), ESG Rating, Risk and Return: Evidence from the stock market (Submitted to *Bancaria*)

## ACADEMIC CONFERENCES PRESENTATION

- 2024

RIBAF conference (Milan, September 2024)-Presenter: *Unravelling Systemic Risk Determinants in the European Banking Sector: Is it Just a Matter of Size?*

Wolpertinger Conference (Palermo, August 2024)- Presenter: *ESG Rating, Risk and Return: Evidence from the stock market*

Global Finance Conference (Cagliari, June 2024) -Presenter: *'Volatility to know vulnerability': Tensor decomposition and bank default likelihood*

Energy finance 9 conference (Bari,January 2024)-Presenter: *Natural gas dynamics and financial intermediaries' stress: a structural vector autoregressive approach*

- 2022

Social Impact Investments International Conference (SIIC) (Rome, December 2022)-Presenter: *How electricity and natural gas prices affect financial systemic risk.*

International conference on Sustainability, Environment, and Social Transition in Economics & Finance (SESTEF) (Paris, December 2022)-Presenter: *How electricity and natural gas prices affect financial systemic risk*

ADEIMF conference (Bari, October 2022)-Presenter: *Risk-based contribution in Deposit Guarantee Schemes (DGSs): a Robust Principal Component Analysis (R-PCA) in risk key factor's weighting step*

Wolpertinger Conference (Madrid, July 2022)- Presenter: *Empirical risk-based indicator for estimating the bankruptcy proximity*

Wolpertinger Conference (Madrid, July 2022)- Presenter: *ESG practices, probability of sanctionand reputation. Market Performance analysis of sanctioned european banks*

- 2021

Social Impact Investments International Conference (SIIC) (Rome, December 2021)-Presenter: *Circular Economy Impact Analysis on Stock Performances: An Empirical Comparison with the Euro Stoxx 50® ESG Index*

## ACADEMIC CONFERENCES ORGANIZATION

- 2025

Compliance and Strategy in International banking (Rome, February 2025)-Member of Organizing Committee

- 2022

Social Impact Investments International Conference (SIIC) (Rome, December 2022)-Member of Organizing Committee

- 2021

Social Impact Investments International Conference (SIIC) (Rome, December 2021)-Member of Organizing Committee

## PERSONAL SKILLS AND COMPETENCES

MOTHER TONGUE — **ITALIAN**

OTHER LANGUAGES

**ENGLISH**

- Reading skills: excellent
- Writing skills: excellent
- Verbal skills: excellent

TECHNICAL SKILLS AND COMPETENCES

- ***Microsoft office suite***-*Advanced*
- ***R***-*Advanced*
- ***Matlab*** -*Good*
- ***Python 3.9***- *Advanced*
- ***Latex***-*Advanced*