

Carlo Confalonieri

Nationality: Italian

Born: 1997

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Address: Corso Unione Sovietica, 218bis - 10134 Torino, Italy

Current Position

Ph.D. Student in Business and Management – Banking and Finance area. Nov 2023 - present
Full doctoral scholarship, Department of Management, University of Turin.

Professional Experience

Teaching Assistant. Course in Financial Markets and Intermediaries, Nov 2023 - present
Bachelor Program in “Business and Management”, School of Management and Economics, University of Turin.

Risk Analyst Junior. PerMicro s.p.a., Turin. Sep 2022 – Jul 2024

Education

M.S. in Corporate Finance and Financial Markets, University of Turin. 2023

B.A. in Economics and Business Administration, University of Palermo. 2020

Publications

Conference proceedings

Confalonieri, C., and De Vincentiis, P. (2024), “Forecasting the worst: is implied volatility forward-looking enough?”, in: 33rd European Conference on Operational Research, EURO 2024 Conference Handbook and Abstracts, Technical University of Denmark (DTU), Copenhagen, Denmark. (ISBN: 978-87-93458-26-0)

Research Conference

World Finance Conference. “Navigating uncertainty waves: the role of implied volatility in market risk measurement. A cross country comparison”, European University of Cyprus, Nicosia, Cyprus, 30 Jul 2024 - 3 Aug 2024.

Awards

SIAT Technical Analyst Award 2023 - Thesis Category, 2nd place, Milan.

May 2023

Skills

English (intermediate); STATA (basic); R (intermediate); Excel (professional).

Updated June 2024