ARIANNA AGOSTO - CURRICULUM VITAE

PERSONAL INFORMATION

Name	ARIANNA AGOSTO
E-mail	arianna.agosto@unipv.it
Place and Date of birth	Novi Ligure, 11/08/1985

CURRENT POSITION

Research fellow in Statistics (Ricercatore a Tempo Determinato tipo A) at Department of Economics and Management, University of Pavia

- Main research topics: statistical and econometric models for credit risk, contagion and finance.
- Fin-Tech Laboratory

PREVIUOS ACADEMIC POSITIONS

Post-doctoral research fellow at Department of Economics and Management, University of Pavia

January 2019 – February 2021

- Fin-Tech Laboratory
- H2020 FIN-TECH project coordination team

WORK EXPERIENCE

2016 – 2019

Risk Modeling, Banca Carige

- Rating models
- Financial risk models

2014 – 2016

Risk Management, Credito Valtellinese

- Rating models
- Chief Risk Officer staff

EDUCATION

2014	PhD in Statistics, University of Bologna
2009	Master degree in Finance and Risk Management, University of Parma
2007	Bachelor degree in Economics and Finance, University of Parma

TEACHING

A.Y. 2020-2021

- Tutor for Data Science course, Department of Economics and Management, University of Pavia
- Contract professor for *Statistica per la ricerca sperimentale e tecnologica* course, Faculty of Medicine, University of Pavia

A.Y. 2019-2020

Tutor for Data Science course, Department of Economics and Management, University of Pavia

A.Y. 2012-2013

Tutor for "Econometrics" and "Advanced Econometrics" courses, Department of Statistics, University of Bologna

MAIN SCIENTIFIC PUBLICATIONS

Adelfio, G., Agosto, A., Chiodi, M., and Giudici, P. (2020). *Financial contagion through space-time point processes*, Statistical Methods and Applications (https://doi.org/10.1007/s10260-020-00538-2).

Agosto, A., and Ahelegbey, D.F. (2020). *Default count-based network models for credit contagion*, Journal of the Operational Research Society (https://doi.org/10.1080/01605682.2020.1776169).

Agosto, A., Ahelegbey, D.F., and Giudici, P. (2020). *Tree Networks to Assess Financial Contagion*, Economic Modelling, 85, 349-366.

Agosto, A., and Cafferata, A. (2020), *Financial Bubbles: A Study of Co-Explosivity in the Cryptocurrency Market*, Risks, 8(2), 34.

Agosto, A., Campmas, A., Giudici, P., and Renda, A. (2020), *Monitoring COVID-19 contagion growth in Europe*, CEPS Research Paper.

Agosto, A., and Giudici, P., (2020), *COVID-19 contagion and digital finance*, Digital Finance (https://doi.org/10.1007/s42521-020-00021-3).

Agosto, A., and Giudici, P., (2020), *A Poisson Autoregressive Model to Understand COVID-19 Contagion Dynamics*, Risks, 8(3), 77.

Agosto, A., Giudici, P., and Leach, T. (2019). *Spatial Regression Models to Improve P2P Credit Risk Management*, Frontiers in Artificial Intelligence, 2, 6.

Agosto, A., Mainini, A., and Moretto, E. (2019). *Stochastic Dividend Discount Model: covariance of random stock prices*, Journal of Economics and Finance, 43, 552-568.

Agosto, A., and Raffinetti, E. (2019). *Validation of PARX models for default count prediction*, Frontiers in Artificial Intelligence, 2, 9.

Agosto, A., Cavaliere, G., Kristensen, D., and Rahbek, A (2016). *Modeling corporate defaults: Poisson autoregressions with exogenous covariates (PARX)*, Journal of Empirical Finance, 38(B), 640-663.

Agosto, A., and Moretto, E. (2015). *Variance matters (in stochastic dividend discount models)*, Annals of Finance, 11(2), 283-295.

Agosto, A., and Moretto, E. (2012). *Exploiting default probabilities in a structural model with nonconstant barrier*. Applied Financial Economics, 22(8), 667-679.

LANGUAGE SKILLS	Italian (mother tongue), English (fluent).
PROGRAMMING SKILLS	R, Matlab, SAS.