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

- Advanced econometrics 1 3179
- Quantitative methods for economics and finance 3297, Grande ecole (bachelor cycle)
- 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

Papers in refereed journals

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, *Journal of Banking & Finance*, 111(-), pp. 105727

Violante F., Rombouts J., Stentoft L., (2020), Variance swap payoffs, risk premia and extreme market conditions, *Econometrics and Statistics*, 13(-), pp. 106-124

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., Hafner C., Laurent S., (2017), Weak Diffusion Limits of Dynamic Conditional Correlation Models, *Econometric Theory*, 33(3), pp. 691-716

Violante F., Eugenia Sanin M., Mansanet-Bataller M., (2015), Understanding volatility dynamics in the EU-ETS market, *Energy Policy*, 82(-), pp. 321-331

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

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

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

Award

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