

PERSONAL INFORMATION

Fulvio Corsi



✉ Fulvio.corsi@unipi.it
 🌐 https://people.unipi.it/fulvio_corsi/

Sex Male | Nationality Italian

Enterprise	University	EPR
<input type="checkbox"/> Management Level	<input type="checkbox"/> Professor	<input type="checkbox"/> Research Director and 1st level Technologist / First Researcher and 2nd level Technologist
<input type="checkbox"/> Mid-Management Level	<input checked="" type="checkbox"/> Associate Professor	<input type="checkbox"/> Level III Researcher and Technologist
<input type="checkbox"/> Employee / worker level	<input type="checkbox"/> Researcher and Technologist of IV, V, VI and VII level / Technical collaborator	<input type="checkbox"/> Researcher and Technologist of IV, V, VI and VII level / Technical collaborator

WORK EXPERIENCE

Current Position	Dec 17 – present: University of Pisa, (IT), Associate Professor.
Universities	<p>Sept 13 – Sept 21: City University London, (UK), Reader in Financial Economics. Feb 15 – Dec 17: Ca' Foscari University of Venice, (IT), Associate Professor. Jun 13 – Jan 15: Ca' Foscari University of Venice, (IT), Assistant Professor. Jan 12 – May 13: Scuola Normale Superiore di Pisa, Pisa (IT), Research Fellow. Set 09 – Dec 11: University of St. Gallen and Swiss Finance Institute, St. Gallen (CH), Research Fellow Set 07 – Aug 09: University of Siena, Siena (IT), Department of Political Economy, Post-doc. Feb 05 – Aug 07: University of Lugano, Lugano (CH), teaching assistant for master course in Financial Econometrics, Course Director: Prof. Patrick Gagliardini. Oct 01 – Oct 03: University of Lugano, Lugano (CH), teaching assistant for undergraduate course in Statistics, Course Director: Prof. Fabio Trojani.</p>
Visiting Position	Nov 03 – Jan 05: Visiting Scholar at the Department of Economics of Duke University, NC (USA), under the supervision of Prof. Tim Bollerslev
Editorial activities	Associate Editor: STAT
Other scientific activities	Oct 99 – Aug 01: Olsen & Associates Research Institute For Applied Economics, Zurich (CH), Junior researcher within the research project: "Volatility and VaR Measures with High Frequency Data", direction: Prof. Michel Dacorogna
Research projects	Principal investigator PRIN 2022 "Dynamic models for a fast changing world: An observation-driven approach to time-varying parameters" (n° 20205J2WZ4)
Prizes	<p>Engle Prize 2010 for best paper published in 2007, 2008 and 2009 volumes of Journal of Financial Econometrics</p> <p>Research Grant, Swiss National Science Foundation (SNSF) 2004-2005</p>

EDUCATION AND TRAINING

- June 05 Ph.D. in Finance, University of Lugano, Lugano (CH). Dissertation title: "Measuring and Modelling Realized Volatility: from tick-by-tick to long memory". Dissertation Committee: Prof. G. Barone-Adesi, advisor, University of Lugano, Prof. T. Bollerslev, Duke University, Prof. F. Audrino, University of Lugano.
- Jan 99 – Jul 99: Venice International University, San Servolo, Venice (IT) MSc in Economics and Finance.
- July 98 University of Pisa, Pisa (IT) Diploma in Economics and Business with 110/110 cum laude. Dissertation title: "Nonlinear Models, Chaos Theory and Haken's Synergetics: an application to stock markets." Supervisor: Prof. Pier Mario Pacini.

PERSONAL SKILLS

- Mother tongue(s) Italian
- Other language(s) English

SELECTED PUBLICATIONS

(Select max. 20 publications)

- 1) Buccheri G., Corsi F., Flandoli F., Livieri G. (2021). *The continuous-time limit of score-driven volatility models*, **Journal of Econometrics**, Volume 221, Issue 2, April 2021, Pages 655-675.
- 2) Buccheri G., Bormetti G., Corsi F., Lillo F. (2021). *A Score-Driven Conditional Correlation Model for Noisy and Asynchronous Data: An Application to High-Frequency Covariance Dynamics*, **Journal of Business and Economic Statistics**, Volume 39, 2021 – Issue 4, Pages 920-936.
- 3) Buccheri, Giuseppe, Corsi, Fulvio, Peluso, Stefano (2021). *High-Frequency Lead-Lag Effects and Cross-Asset Linkages: A Multi-Asset Lagged Adjustment Model*, **Journal of Business and Economic Statistics**, Volume 39, 2021 – Issue 3, Pages 605-621.
- 4) Vassallo D., Buccheri G., Corsi F. (2021). *A DCC-type approach for realized covariance modeling with score-driven dynamics*, **International Journal of Forecasting**, Volume 37, Issue 2, April–June 2021, Pages 569-586.
- 5) Buccheri, Giuseppe, Bormetti, Giacomo, Corsi, Fulvio, Lillo, Fabrizio (2021). *Comment on: Price Discovery in High Resolution*, **Journal of Financial Econometrics**, Volume 19, Issue 3, Summer 2021, Pages 439–451.
- 6) Buccheri, Giuseppe, Corsi, Fulvio (2021). *HARK the SHARK: Realized Volatility Modeling with Measurement Errors and Nonlinear Dependencies*, **Journal of Financial Econometrics**, Volume 19, Issue 4, Fall 2021, Pages 614–649.
- 7) Alitab, Dario, Bormetti, Giacomo, Corsi, Fulvio, Majewski, Adam A (2020). *A Jump and Smile Ride: Jump and Variance Risk Premia in Option Pricing*, **Journal of Financial Econometrics**, Volume 18, Issue 1, Winter 2020, Pages 121–157.
- 8) Bormetti G., Casarin R., Corsi F., Livieri G. (2020). *A Stochastic Volatility Model With Realized Measures for Option Pricing*, **Journal of Business and Economic Statistics**, Volume 38, 2020 – Issue 4, Pages 856-871
- 9) Corsi, Fulvio, Lillo, Fabrizio, Pirino, Davide, Trapin, Luca (2018). *Measuring the propagation of financial distress with Granger-causality tail risk networks*, **Journal of Financial Stability**, Volume 38, Pages 18-36.

- 10) Corsi, Fulvio, Marmi, Stefano, Lillo, Fabrizio (2016). *When micro prudence increases macro risk: The destabilizing effects of financial innovation, leverage, and diversification*, **Operations Research**, Volume 64, Pages 1073-1088.
- 11) Corsi, Fulvio, Peluso, Stefano, Audrino, Francesco (2015). *Missing in Asynchronicity: A Kalman-EM Approach for Multivariate Realized Covariance Estimation*, **Journal of Applied Econometrics**, Volume 30, Pages 377-397.
- 12) Majewski, Adam, Bormetti, Giacomo, Corsi, Fulvio (2015). *Smile from the past: A general option pricing framework with multiple volatility and leverage components*, **Journal of Econometrics**, Volume 187, Pages 521-531.
- 13) Peluso, Stefano, Corsi, Fulvio, Mira, Antonietta (2015). *A Bayesian high-frequency estimator of the multivariate covariance of noisy and asynchronous returns*, **Journal of Financial Econometrics**, Volume 13, Pages 665-697.
- 14) CORSI, Fulvio, Francesco Audrino (2012). *Realized Covariance Tick-by-Tick in Presence of Rounded Time Stamps and General Microstructure Effects*, **Journal of Financial Econometrics**, Volume 10, Pages 591-616.
- 15) CORSI, Fulvio, Nicola Fusari, Davide La Vecchia (2012). *Realizing smiles: Options pricing with Realized Volatility*, **Journal of Financial Economics**, Volume 107, Pages 284-304.
- 16) CORSI, Fulvio, Roberto Renò (2012). *Discrete-Time Volatility Forecasting With Persistent Leverage Effect and the Link With Continuous-Time Volatility Modeling*, **Journal of Business and Economic Statistics**, Volume 30, Pages 368-380.
- 17) Francesco Audrino, Fulvio Corsi (2010). *Modeling tick-by-tick realized correlations*, **Computational Statistics and Data Analysis**, Volume 54, Pages 2372-2382.
- 18) Fulvio Corsi, Davide Pirino, Roberto Renò (2010). *Threshold Bipower Variation and the Impact of Jumps on Volatility Forecasting*, **Journal of Econometrics**, Volume 159, Pages 276-288.
- 19) Simone Bianco, Fulvio Corsi, Roberto Reno (2009). *Intraday LeBaron effects*, **Proceedings of The National Academy of Sciences of the United States of America**, Volume 106, Pages 11439-11443.
- 20) Fulvio Corsi (2008). *A Simple Approximate Long-Memory Model of Realized Volatility*, **Journal of Financial Econometrics**, Volume 7, Pages 174-196.

Bibliographic Indicators

Google Scholar: 5917 citations (3265 since 2018); h-index 23 (17 since 2018); i 10-index 30 (23 since 2018).

Scopus: 2627 citations by 1885 documents; h-index 15.

Web of Science: 2319 citations by 1704 documents; h-index 13

According to law 679/2016 of the Regulation of the European Parliament of 27th April 2016, I hereby express my consent to process and use my data provided in this CV