

Alberto Allegrucci

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Swedish House of Finance, Drottningatan 98 • SE-11160 Stockholm

RESEARCH INTERESTS

Empirical Corporate Finance, Mutual Funds, Credit Markets, Causal Inference and Machine Learning applied to Economics and Finance

PROFESSIONAL EXPERIENCE

Stockholm School of Economics

Stockholm, Sweden

Researcher – PhD Candidate in Finance

Aug. 2014 – Present

- Conducted advanced statistical analysis, including data collection through web scraping, fuzzy matching, causal inference, regression analysis and textual analysis (Python, SQL and STATA)
- Investigated policy relevant questions using observational data retrieved from several financial US and European datasets, including CRSP, Compustat, Morningstar and BvD Amadeus
- Formulated hypotheses and tests starting from methods and findings of the previous finance literature on mutual funds, governance and credit markets
- Presented my results both at SSE and HEC Paris to 30-40 colleagues
- Organized the weekly PhD research seminar series at the SSE Finance department

Teaching assistant

June 2015 – Present

- Designed and taught weekly seminars to 100 - 120 undergraduates for the Finance II: Corporate Finance course
- Graded cases and exams for two case-based master level courses in Entrepreneurial Finance and International Financial Management

KPMG Advisory

Milan, Italy

Financial Risk Management Consultant

Mar. 2013 – July 2014

- Selected for an international project on Counterparty Credit Risk Internal Models development (Basel III) for a large European bank
- Validated and assessed impact of OTC derivatives portfolio within Internal Model used to compute the Basel III capital requirements
- Supported and collaborated with IT local teams in international offices (Vienna and Munich) on project delivery and organization

Mediobanca

Milan, Italy

Capital Market-Middle Office Intern

June 2011 – Dec. 2011

- Supported the front office by keeping trade flow up to speed
- Solved settlement and technical issues

EDUCATION

Stockholm School of Economics

Stockholm, Sweden

Ph.D. in Finance

Aug. 2014 – Present

- Expected Graduation September 2020

Università Commerciale L. Bocconi

M.Sc. in Finance

Milan, Italy

Sep. 2009 – Mar. 2012

- Erasmus Student at Aalto School of Economics, Helsinki, Finland

Università di Bologna

B.Sc. in Financial Economics

Bologna, Italy

Sep. 2006 – Sep. 2009

WORKING PAPERS AND WORK IN PROGRESS

- **Keep it in the family: how passive funds are used to bolster active funds' performance**
Presented at: SSE PhD seminar
- **Cost of information acquisition and board independence: evidence from a change in accounting standard**
Presented at: SSE PhD seminar, 4th HEC Finance PhD Workshop
- **Zombie restructuring** (*Joint with Bo Becker and Per Strömberg*)
- **Public debt markets and real effects of credit supply shocks: evidence from Europe**
Presented at: SSE PhD seminar

CERTIFICATIONS & TEST SCORES

- Earned *CFA Level I*
- *GRE Revised General test:* Quantitative 168/170, Verbal 159/170

SKILLS & INTERESTS

- *Computer Skills:* Python, STATA, LaTeX, SQL, MATLAB, MS Office, Basic Git workflow
- *Language Skills:* Native Italian speaker, Fluent in English, Basic French
- *Interests:* Mid distance runner (10Km record: 44m36s at Kungsholmen runt); Boxing (High school record 2-2-2); Grappling; Theatre and improv comedy (Completed several courses at Folksuniversitet, Stockholm)

ACADEMIC REFERENCES

Bo Becker

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