LORENZO CAMPONOVO

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Academic Positions

2012-present Assistant Professor in Mathematics (Non-Tenure), School of Economics and Political Science, Department of Economics, University of St.Gallen, Switzerland.

Education

2011   Visiting Postdoctoral Researcher, Cowles Foundation, Yale University.
2010   Visiting Assistant in Research, Cowles Foundation, Yale University.
2009   PhD (Economics) University of Lugano, Switzerland.
         Fields: Robust Statistics, Econometric Theory, Financial Econometrics.
         Thesis Title: Robust Resampling Methods and Stock Return Predictability.
         Reading Committee: Fabio Trojani, Elvezio Ronchetti, and Olivier Scaillet.
2002   MS (Mathematics) Swiss Federal Institute of Technology ETH Zürich, Switzerland.

Awards and Grants

2013   Swiss National Science Foundation Research Project "Higher Order Robust Resampling and Multiple Testing Methods", with Elvezio Ronchetti and Fabio Trojani (Project Director), 600'000 USD.
2012   Best Teaching Award, School of Economics and Political Science, Department of Economics, University of St.Gallen, Switzerland.
2010   Swiss National Science Foundation Fellowship for Perspective Researchers for the project "Bootstrap Local Robustness and Econometric Applications", 45'000 USD.
2009   Swiss National Science Foundation Fellowship for Perspective Researchers for the project "Robust Resampling Methods and Stock Return Predictability", 45'000 USD.

Research Interests

Robust and Computational Statistics: Robust Resampling Methods, Lasso-Type Estimators.
Econometric Theory: Higher Order Properties Resampling Methods, Nonparametric Likelihood Procedures, Bartlett Correctability, Saddlepoint Techniques, Time Series Econometrics.
Financial Econometrics: Realized Volatility and Infill Asymptotics, Stock Return Predictability Analysis, Hedge Funds Performance Analysis.
Microeconomics: Instrumental Variable Regression Models.
Macroeconomics: Predictive Regression Models.
Biostatistics: Heart Rate Variability Analysis.

Published Papers

1. "Robust Subsampling", with Olivier Scaillet and Fabio Trojani, *Journal of Econometrics*, 2012, 167, 197-210.

2. "Breakdown Point Theory for Implied Probability Bootstrap", with Taisuke Otsu, *The Econometrics Journal*, 2012, 15, 32-55.

3. "On Bartlett Correctability of Empirical Likelihood in Generalized Power Divergence Family", with Taisuke Otsu, *Statistics and Probability Letters*, 2014, 86, 38-43.

4. "Robustness of Bootstrap in Instrumental Variable Regression", with Taisuke Otsu, *Econometric Reviews*, 2014, forthcoming.

5. "Differencing Transformations and Inference in Predictive Regression Models", *Econometric Theory*, 2014, forthcoming.

6. "Robust Heart Rate Variability Analysis by Generalized Entropy Minimization", with Davide Ferrari and Davide La Vecchia, *Computational Statistics and Data Analysis*, 2014, forthcoming.

Submitted Papers

7. "Oracle Properties and Inference of the Adaptive Lasso for Time Series Regression Models", with Francesco Audrino, revise and resubmit *Journal of Business and Economic Statistics*.

8. "On the Validity of the Pairs Bootstrap for Lasso Estimators", revise and resubmit *Biometrika*.

9. "Predictability Hidden by Anomalous Observations", with Olivier Scaillet and Fabio Trojani, submitted to *Journal of Financial Economics*.

10. "Asymptotic Refinements of a Fully Nonparametric Bootstrap for Quasi-Likelihood Ratio Tests for Classes of Extremum Estimators", submitted to *The Econometrics Journal*.

Working Papers

11. "Relative Error Refinement in Nonparametric Likelihood", with Taisuke Otsu.

12. "Nonparametric Likelihood for Realized Volatility", with Yukitoshi Matsushita and Taisuke Otsu.

13. "Changes You Can Deal With? Robust Hedge Fund Exposures and Alphas", with Alexandru Popescu and Fabio Trojani.

14. "A Conservative Test for the Lag Structure of Assets Realized Volatility Dynamics", with Francesco Audrino and Constantin Roth.

15. "Multiplicative Nonparametric iid Bootstrap for Time Series Moment Condition Models", with Francesco Audrino and Constantin Roth.

16. "Bootstrap Methods for Propensity Score Matching Estimators".

Refereeing

Computational Statistics and Data Analysis, Journal of the American Statistical Association, Journal of Business and Economic Statistics, Journal of Multivariate Analysis.

Teaching Experiences

Stochastic Methods for Finance, Bachelor, School of Economics and Political Science, Department of Economics, University of St.Gallen, Switzerland, 2012-2014.

Mathematical Methods for Economics, Bachelor, School of Economics and Political Science, Department of Economics, University of St.Gallen, Switzerland, 2012-2014.

Statistics, Master in Quantitative Finance and Economics, School of Economics and Political Science, Department of Economics, University of St.Gallen, Switzerland, 2013.

Resampling Methods and Forecasting Time Series, PhD in Economics and Finance, School of Economics and Political Science, Department of Economics, University of St.Gallen, Switzerland, 2013-2014.

Languages

Italian, French, German, English.

Supervision Bachelor and Master Thesis

2014   Anastasia Vassilieva, University of St.Gallen, Switzerland.
        Sebastian Büchler, University of St.Gallen, Switzerland.
        François Voisard, University of St.Gallen, Switzerland.
        Sachin Kuruvithadam, University of St.Gallen, Switzerland.
        Adrien-Paul Lambillon, University of St.Gallen, Switzerland.

2013   Leonardo Falconi, University of St.Gallen, Switzerland.
        Janine Rusch, University of St.Gallen, Switzerland.

Presentations and Seminars

2014   "Oracle Properties and Inference of the Adaptive Lasso for Time Series Regression Models", European Meeting of the Econometric Society, Toulouse, France.
        "Oracle Properties and Inference of the Adaptive Lasso for Time Series Regression Models", North-American Summer Meeting of the Econometric Society, University of Minnesota.

2013   "Oracle Properties and Inference of the Adaptive Lasso for Time Series Regression Models", Research Seminar, London School of Economics.
        "Changes You Can Deal With? Robust Hedge Fund Exposures and Alphas", International Conference on Computational and Financial Econometrics, London.
        "Differencing Transformations and Inference in Predictive Regression Models", European Meeting of the Econometric Society, Gothenburg, Sweden.
        "Differencing Transformations and Inference in Predictive Regression Models", North-American Summer Meeting of the Econometric Society, University of Southern California.

2012   "Differencing Transformations and Inference in Predictive Regression Models", NBER-NSF Time Series Conference, Texas A&M University.
        "Robust Resampling Methods and Stock Return Predictability", Research Seminar, University of St. Gallen, Switzerland.
        "Robust Resampling Methods and Stock Return Predictability", FINRISK Research Day, Gerzensee, Switzerland.
        "Robust Resampling Methods and Stock Return Predictability", European Meeting of the Econometric Society, Malaga, Spain.

2011   "Nonparametric Bootstrap for Quasi-Likelihood Ratio Tests", Econometrics Research Seminar, Yale University.
        "Robust Resampling Methods and Stock Return Predictability", European Winter Meetings of the Econometric Society, Tel Aviv, Israel.
        "Nonparametric Bootstrap for Quasi-Likelihood Ratio Tests", European Meeting of the Econometric Society, Oslo, Norway.
        "Breakdown Point Theory for Implied Probability Bootstrap", International Conference on Robust Statistics, Valladolid, Spain.

2010   "Robust Resampling Methods and Stock Return Predictability", Econometrics and Statistics Seminar ECARES, ULB, Bruxelles, Belgium.
"Robust Resampling Methods and Stock Return Predictability", Prospectus Workshop in Econometrics, Yale University.

2009   "Robust Resampling Methods for Time Series", International Workshop on Computational and Financial Econometrics, Limassol, Cyprus.
"Robust Resampling Methods for Time Series", International Conference on Robust Statistics, Parma, Italy.
"Robust Resampling Methods for Time Series", International Conference on Computational Management Science, Geneva, Switzerland.

2008   "Robust Subsampling", Workshop on Quantitative Finance, Roma, Italy.
"Robust Predictive Regression", International Conference on Computational and Financial Econometrics, Neuchatel, Switzerland.

2007   "Robust Subsampling", Meeting of the Swiss Society of Economics and Statistics, St.Gallen, Switzerland.
"Robust Subsampling", International Workshop on Computational and Financial Econometrics, Geneva, Switzerland.
"Robust Subsampling", International Conference on Robust Statistics, Buenos Aires, Argentina.

References

Prof. Fabio Trojani, Department of Economics, University of Lugano, CH-6900 Lugano, Switzerland. Tel: +41 58 666 4723. Email: fabio.trojani@usi.ch.

Prof. Olivier Scaillet, Department of Economics, University of Geneva, CH-1211 Geneva, Switzerland. Tel: +41 22 379 8816. Email: olivier.scaillet@unige.ch.

Prof. Taisuke Otsu, Department of Economics, London School of Economics, London WC2A 2AE. Tel: +44 20 7955 7509. Email: t.otsu@lse.ac.uk.

Prof. Francesco Audrino, Department of Economics, University of St.Gallen, CH-9000 St.Gallen, Switzerland. Tel: +41 71 224 2894. Email: francesco.audrino@unisg.ch.

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