

LUCA TRAPIN

Quantitative Finance Group
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RESEARCH INTERESTS

Financial Econometrics, Financial Economics, Statistics and Econometrics, Network Economics

EXPERIENCE

2016 – now	Post-doctoral Fellow Scuola Normale Superiore Supervisor: Prof. Davide Pirino
2016 (Apr-Aug)	Post-doctoral Fellow HEC Montréal, Department of Management Science Supervisor: Prof. Debbie J. Dupuis

EDUCATION

2013 – 2016	PhD in Economics IMT Institute for Advanced Studies Lucca Supervisors: Prof. Massimo Riccaboni and Prof. Marco Bee
2010 – 2012	M.S. in Finance University of Trento
2007 – 2010	B.S. in Economics and Management University of Trento

VISITING POSITIONS

2014 – 2015	HEC Montréal, Department of Management Science Visiting Graduate Student Supervisor: Prof. Debbie J. Dupuis
2011 (Fall)	Maastricht University, School of Business and Economics Exchange Program

PUBLICATIONS

1. Marco Bee, Debbie J. Dupuis and **Luca Trapin** (2016). Realizing the extremes: Estimation of tail-risk measures from a high-frequency perspective. *Journal of Empirical Finance*, 36, 86-99.

2. Marco Bee, Debbie J. Dupuis and **Luca Trapin** (2016). U.S stock returns: Are there seasons of excesses?. *Quantitative Finance*, 16(9), 1453-1464.
3. Marco Bee and **Luca Trapin** (2016). A simple approach to the estimation of Tukey's gh distribution. *Journal of Statistical Computation and Simulation*, 86(16), 3287-3302.
4. Alessandro Chessa, Irene Crimaldi, Massimo Riccaboni and **Luca Trapin** (2014). Cluster analysis of weighted bipartite networks: A new copula-based approach. *PlosOne*, 9(10): e109507.

CONFERENCES, WORKSHOPS AND SEMINARS (*presented by co-author)

- 2015 9th International Conference on Computational and Financial Econometrics (London)
2015 International Conference on Large-scale Crises: 1929 vs 2008* (Ancona)
2014 European Conference on Complex System* (Lucca)

AWARD AND SCHOLARSHIPS

- 2013 Student Merit Award, University of Trento.
2013 Three-year PhD scholarship. Italian Ministry of Education.

REFERENCES

Prof. Marco Bee

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Acconsento alla pubblicazione del mio CV in ottemperanza alle disposizioni di legge dettate in materia di trasparenza.