

# Davide Sandretto

Nationality: Italian

Born: 06/02/1998

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## Current Positions and Affiliations

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Jan 2024 – *present* Ph.D Student in Finance, School of Accounting and Finance, University of Vaasa, Finland. (*Cotutelle Agreement*)

Nov 2022 - *present* Ph.D Student in Banking and Finance, Department of Management, University of Turin, Italy.

## Education

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2023 Advanced Portfolio Management Summer School, Barcelona School of Economics, Spain.

2020-2022 M.Sc. *summa cum laude* in Corporate Finance and Financial Markets, University of Turin, Italy.  
Main subjects: International Finance; Business Valuation; Trading Strategies and Derivatives Hedging; Financial Risk Management; Corporate Banking.

2017-2020 B.A. *summa cum laude* in Business Administration, University of Turin, Italy.  
Main subjects: Financial Markets and Corporate Finance; Mathematics; Statistics; Econometrics.

## Publications

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2024 “Is financial literacy a protection tool from online fraud in the digital era?”. (with E. Isaia and N. Oggero). *Journal of Behavioral and Experimental Finance*, <https://doi.org/10.1016/j.jbef.2024.100977>

## Work in Progress

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2024 “Green bonds efficiency and renewable energy: Insights from the Covid-19 Pandemic”. (with F. Tsipas, Z. Elrashidy)

2024 “Does the transition to the Proof-of-Stake consensus protocol tame the response of cryptocurrency volatility to energy shocks?”. (with K. Grobys)

- 2024 “A common component of cryptocurrency risk: Evidence from realized altcoin variances”. (with K. Grobys, J. W. Kolari)
- 2024 “Cryptocurrency momentum has (not) its moments”. (with K. Grobys, J. W. Kolari, J. Äijö)
- 2024 “Board characteristics and ESG uncertainty: Evidence from the European Banking Sector”. (with F. Tsipas)
- 2023 “Gender corporate leadership and ESG performance: global insights”. (with. G. Esposito and A. Rizzi)
- 2023 “Multi-factor models of asset returns: a bibliometric analysis”. (with M. Damilano, J. W. Goodell, A. Paltrinieri)

### **Conference proceedings**

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- 2023 Sandretto, D., Esposito, G., Rizzi, A., (2023). Gender corporate leadership and ESG performance: global insights. World Finance Conference
- 2023 Sandretto, D., (2023). Multi-factor models of asset returns: a bibliometric analysis. 16<sup>th</sup> Annual Conference of the EuroMed Academy of Business (EMAB), pp. 1230-1232. EuroMed Press.

### **Teaching**

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- 2024-2025 Teaching Assistant. “Financial Markets” Bachelor in Business and Management, SAA School of Management, University of Turin (course taught in English).
- 2023-2024 Teaching Assistant. “Financial Markets” Bachelor in Business and Management, SAA School of Management, University of Turin (course taught in English).
- 2022-2023 Teaching Assistant. “Economia degli Intermediari Finanziari (A-D)” Bachelor in Business Economics, School of Management and Economics, University of Turin.
- 2022-2023 Teaching Assistant. “Economia degli Intermediari Finanziari (O-Z)” Bachelor in Business Economics, School of Management and Economics, University of Turin.

### **Awards**

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- 2022-2025 Full doctoral scholarship, University of Turin.

### **Presentation at Seminars and Conferences**

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- 2024 Southern Risk and Insurance Association Annual Meeting (San Antonio, Texas, US).
- 2024 1st Modern Finance Conference (Warsaw, Poland).

- 2024 29th Forecasting Financial Markets Conference (Oxford, UK). Chair of Crypto Currencies session.
- 2024 BAFA Corporate Finance & Asset Pricing Annual Conference 2024 (Greenwich, UK).
- 2024 World Finance Conference (Nicosia, Cyprus).
- 2024 Research Seminar University of Vaasa (Vaasa, Finland).
- 2023 World Finance Banking Symposium (Vilnius, Lithuania).
- 2023 16<sup>th</sup> Annual Conference of the EuroMed Academy of Business (EMAB). Business Transformation in Uncertain Global Environments (Vilnius, Lithuania).
- 2023 ADEIMF Brown Bag Seminars. FinTech, digital banking and alternative finance (*online*).

## **Skills**

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Languages: Italian (native), English (proficient) – C1 IELTS, French (intermediate).

Programming: STATA, MatLab, Eviews.

## **Memberships**

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- 2024 British Accounting and Finance Association (BAFA)
- 2024 Southern Risk and Insurance Association (SRIA)
- 2023 Associazione dei docenti di economia degli intermediari e dei mercati finanziari e finanza d'impresa (ADEIMF).
- 2023 American Finance Association (AFA)
- 2023 Financial Management Association (FMA)

Updated September, 2024