ARIANNA AGOSTO - CURRICULUM VITAE

Surname and Name	Agosto Arianna
Title	PhD
Position	Assistant Professor (Ricercatore a Tempo Determinato tipo A) Department of Economics at Management University of Pavia

CURRENT POSITION
(since 1 March 2021)

Assistant Professor in Statistics (Ricercatore a Tempo Determinato tipo A) at Department of Economics and Management, University of Pavia

Main research topics:

Univariate and multivariate count time series models applied to financial and epidemic contagion; Vector AutoRegressive models for financial and credit risks; Multivariate score-driven models; Study of interdependence and explosive dynamics in the cryptocurrency market; Environmental, Social and Governance (ESG)-based credit risk models; Network models for systemic risk; Statistical models for fintech risk management.

NATIONAL HABILITATIONS

Habilitated as Associate Professor (ASN II Fascia).
Validity: 12 November 2020 – 12 November 2031.

PREVIOUS ACADEMIC POSITIONS

January 2019 – February 2021	Post-doctoral research fellow (Assegnista di Ricerca) at Department of Economics and Management, University of Pavia
September 2013 – January 2014	Post-doctoral research fellow (Assegnista di Ricerca) at Department of Statistical Sciences, University of Bologna

WORK EXPERIENCE

2016 – 2019	Risk Modeling, Gruppo Banca Carige
2014 – 2016	Risk Management, Gruppo Bancario Credito Valtellinese

EDUCATION

2011-2014	PhD in Statistics, University of Bologna
2007-2009	Master degree in Finance and Risk Management (with honors), University of Parma
2004-2007	Bachelor degree in Economics and Finance (with honors), University of Parma

TEACHING

A.Y. 2023-2024	*Risk Management* course (EC2U joint master degree, University of Pavia) *Laboratory on Financial Management* (master degree in Finance), Department of Economics and Management, University of Pavia
A.Y. 2022-2023	*Applied Finance Lab* course (master degree in Economics, Finance and International Integration), Department of Economics and Management, University of Pavia *Statistica* course (bachelor degree in Economics), Department of Economics and Management, University of Pavia
A.Y. 2021-2022	*Statistica* course (bachelor degree in Economics), Department of Economics and Management, University of Pavia
A.Y. 2020-2021	*Data Science* course (master degree in Economics, Finance and International Integration), Department of Economics and Management, University of Pavia *Statistica per la ricerca sperimentale e tecnologica* course (bachelor degree), Faculty of Medicine, University of Pavia
A.Y. 2019-2020	*Data Science* course (master degree in Economics, Finance and International Integration), Department of Economics and Management, University of Pavia
A.Y. 2012-2013	Tutor for *Econometrics and Advanced Econometrics* courses, Department of Statistics, University of Bologna

MAIN SCIENTIFIC PUBLICATIONS

Zambon, L., Agosto, A., Giudici, P., and Corani, G. (2024). Properties of the reconciled distributions for Gaussian and count forecasts. *International Journal of Forecasting*.

Agosto, A., and Cerchiello, P. (2024). A data-driven test approach to identify COVID-19 surge phases: an alert-warning tool. *Statistics*, *58*(2), 422-436.

Agosto, A., Cerchiello, P., and Giudici, P. (2023). Bayesian learning models to measure the relative impact of ESG factors on credit ratings. *International Journal of Data Science and Analytics*, 1-12.

Agosto, A., Giudici, P., and Tanda, A. (2023). How to combine ESG scores? A proposal based on credit rating prediction. *Corporate Social Responsibility and Environmental Management*.

Agosto, A., and Giudici, P. (2023). Cyber Risk Contagion. *Risks*, 11(9), 165.

Agosto, A., Cerchiello, P., and Pagnottoni, P. (2022). Sentiment, Google queries and explosivity in the cryptocurrency market. *Physica A: Statistical Mechanics and its Applications,* 605, 128016.

Agosto, A., and Ahelegbey, D. F. (2022). Default count-based network models for credit contagion. *Journal of the Operational Research Society*, 73(1), 139-152.

Agosto, A., Campmas, A., Giudici, P., and Renda, A. (2021). Monitoring COVID-19 contagion growth. *Statistics in medicine*, 40(18), 4150-4160.

Adelfio, G., Agosto, A., Chiodi, M., and Giudici, P. (2021). Financial contagion through space-time point processes. *Statistical Methods & Applications*, 30(2), 665-688.

Agosto, A., Ahelegbey, D.F., and Giudici, P. (2020). Tree Networks to Assess Financial Contagion. *Economic Modelling*, 85, 349-366.

Agosto, A., and Cafferata, A. (2020), Financial Bubbles: A Study of Co-Explosivity in the Cryptocurrency Market. *Risks*, 8(2), 34.

Agosto, A., and Giudici, P., (2020), A Poisson Autoregressive Model to Understand COVID-19 Contagion Dynamics. *Risks*, 8(3), 77.

Agosto, A., and Giudici, P. (2020). COVID-19 contagion and digital finance. *Digital finance*, 2(1), 159-167.

Agosto, A., Giudici, P., and Leach, T. (2019). Spatial Regression Models to Improve P2P Credit Risk Management. *Frontiers in Artificial Intelligence*, 2, 6.

Agosto, A., Mainini, A., and Moretto, E. (2019). Stochastic Dividend Discount Model: covariance of random stock prices. *Journal of Economics and Finance*, 43, 552-568.

Agosto, A., Cavaliere, G., Kristensen, D., and Rahbek, A (2016). Modeling corporate defaults: Poisson autoregressions with exogenous covariates (PARX). *Journal of Empirical Finance*, 38(B), 640-663.

Agosto, A., and Moretto, E. (2015). Variance matters (in stochastic dividend discount models). *Annals of Finance*, 11(2), 283-295.

Agosto, A., and Moretto, E. (2012). Exploiting default probabilities in a structural model with nonconstant barrier. *Applied Financial Economics*, 22(8), 667-679.

EDITORIAL ACTIVITY

October 2023 - current	Associate Editor of the *Statistics* journal
2020 - current	Associate Editor of the *Frontiers in Artificial Intelligence* journal

LANGUAGE SKILLS	Italian (mother tongue), English (fluent)
PROGRAMMING SKILLS	R, Matlab, SAS, SPSS