Massimo Guidolin

Full Professor

Knowledge Group: Finance
Research Domains: Financial Markets
Teaching Domains: Alternative Investments, Asset Pricing, Derivatives, Portfolio Management

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Biography

Massimo Guidolin is Full Professor of Financial Econometrics at Bocconi University and at SDA Bocconi.

He teaches portfolio management, asset pricing theory, empirical finance, derivative pricing and econometrics in graduate courses and in the Executive Master in Finance and in the Master Corporate Finance.

Massimo has published in top economics, econometrics, and finance outlets such as the American Economic Review, the Journal of Financial Economics, the Journal of Econometrics, the Review of Financial Studies, the Journal of Financial and Quantitative Analysis, and the Economic Journal. He serves on the editorial board of a number of journals, among them the Journal of Financial Econometrics (Oxford University Press), the Journal of Economic Dynamics and Control (Elsevier Press), the International Journal of Forecasting (Elsevier), and the International Review of Economics and Finance (Elsevier). His research spans a number of topics, going from non-linear time series models (such models with regimes, thresholds, and structural breaks) in finance and macroeconomics, methods and models in forecasting, applied dynamic portfolio choice in the presence of predictable asset returns, empirical option pricing, and asset pricing models with learning and belief dynamics. He has given several practitioner-oriented talks on smart beta and its application in long-term portfolio construction.

Massimo holds a Ph.D. from the University of California, San Diego (2000). His curriculum lists periods of employment with the University of Virginia as an assistant professor in financial economics, the Federal Reserve Bank of St. Louis at first as a senior economist and then as an Assistant Vice-President (Financial Markets), and the Accounting and Finance departments of Manchester Business School and then of University of Liverpool Management School as a chair full professor in Finance.

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