

LORENZO CAMPONOVO

Personal Data

Address: SUPSI, DTI
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Academic Positions

2018-Present Lecturer of Mathematics, SUPSI DTI, Switzerland.
2017-2018 Lecturer of Statistics, School of Economics, University of Surrey, UK.
2012-2017 Assistant Professor, School of Economics and Political Science, Department of Mathematics and Statistics, University of St.Gallen, Switzerland.

Research

2011 Visiting Postdoctoral Researcher, Cowles Foundation, Yale University.
2010 Visiting Assistant in Research, Cowles Foundation, Yale University.

Education

2009 PhD (summa cum laude) Università della Svizzera Italiana USI, Switzerland.
Fields: Robust Statistics and Financial Econometrics.
Thesis Title: Robust Resampling Methods and Stock Return Predictability.
Reading Committee: Fabio Trojani, Elvezio Ronchetti, and Olivier Scaillet.
2002 MSc Mathematics, Swiss Federal Institute of Technology ETH Zürich, Switzerland.

Awards Grants and Projects

2021 Research Project “Offline vs. Online: And the Winner is...?”, SUPSI, DTI.
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 Mathematics and Statistics, 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.

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*, 2015, 34, 352-393.
5. “Differencing Transformations and Inference in Predictive Regression Models”, *Econometric Theory*, 2015, 31, 1331-1358.
6. “Robust Heart Rate Variability Analysis by Generalized Entropy Minimization”, with Davide Ferrari and Davide La Vecchia, *Computational Statistics and Data Analysis*, 2015, 82, 137-151.
7. “Validity of the Pairs Bootstrap for Lasso Estimators”, *Biometrika*, 2015, 102, 981-987.
8. “Asymptotic Refinements of Nonparametric Bootstrap for Quasi-Likelihood Ratio Tests for Classes of Extremum Estimators”, *The Econometrics Journal*, 2016, 19, 33-54.
9. Comments on “Nonparametric Tail Risk, Stock Return and the Macroeconomy”, with Olivier Scaillet and Fabio Trojani, *Journal of Financial Econometrics*, 2017, 15, 377-387.
10. “Testing the Lag Structure of Assets Realized Volatility Dynamics”, with Francesco Audrino and Constantin Roth, *Quantitative Finance and Economics*, 2017, 1, 363-387.
11. “Oracle Properties, Bias Correction, and Inference of the Adaptive Lasso for Time Series Extremum Estimators”, with Francesco Audrino, *Journal of Time Series Analysis*, 2018, 39, 111-128.
12. “Wild Multiplicative Bootstrap for GMM Estimators in Time Series”, with Francesco Audrino and Constantin Roth, *Quantitative Finance and Economics*, 2019, 3, 165-186.

13. “Bootstrap Inference for Penalized GMM Estimators with Oracle Properties”, *Econometric Reviews*, 2020, 39, 362-372.
14. “The Finite Sample Performance of Inference Methods for Propensity Score Matching and Weighting Estimators”, with Hugo Bodory, Martin Huber and Michael Lechner, *Journal of Business and Economic Statistics*, 2020, 38, 183-200.
15. “Empirical Likelihood for High Frequency Data”, with Yukitoshi Matsushita and Taisuke Otsu, *Journal of Business and Economic Statistics*, 2020, 38, 621-632.
16. “Relative Error Accurate Statistic based on Nonparametric Likelihood”, with Yukitoshi Matsushita and Taisuke Otsu, *Econometric Theory*, 2021, 37, 1214-1237.
17. “Predictability hidden by Anomalous Observations”, with Olivier Scaillet and Fabio Trojani, working paper 2022.
18. “Wild Bootstrap Algorithm for Propensity Score Matching Estimators”, with Hugo Bodory, Martin Huber and Michael Lechner, working paper 2022.
19. “Extended Oracle Properties of Adaptive Lasso Estimators”, 2022.
20. “The Adaptive Ridge Estimator and its Properties under Local Asymptotics, 2022.

Teaching Experiences

- Bachelor** Stochastic Methods for Finance, Department of Economics, University of St.Gallen, Switzerland, 2012-2016.
Mathematical Methods for Economics, Department of Economics, University of St.Gallen, Switzerland, 2012-2017.
Economic Forecasting, Department of Economics, University of Surrey, UK, 2017-2018.
Statistics for Economics, Department of Economics, University of Surrey, UK, 2018.
Calculus, SUPSI DTI, Switzerland, 2018-2021.
Algebra, SUPSI DTI, Switzerland, 2018-2020.
Numerical Mathematics, SUPSI DTI, Switzerland, 2018-2021.
Statistics and Probability, SUPSI DTI, Switzerland, 2018-2021.
Discrete Mathematics, SUPSI DTI, Switzerland, 2021-2022.
Operation Research, SUPSI DTI, Switzerland, 2021-2022.
Statistics, Department of Economics, USI, Switzerland, 2019-2020.
- Master** Statistics, Master in Quantitative Finance and Economics, Department of Economics, University of St.Gallen, Switzerland, 2013.
- PhD** Resampling Methods and Forecasting Time Series, Department of Economics, University of St.Gallen, Switzerland, 2013-2019.
Lasso Methods in Statistics and Econometrics, Department of Economics, University of Surrey, UK, 2017-2018.

Supervision Bachelor, Master and PhD Thesis

- 2017** Bo Wen Deng, University of Surrey, UK.
Natasha Marade Mcwiggan, University of Surrey, UK.
Nicholas Hay, University of Surrey, UK.
- 2016** Matthias Zwicker, University of St.Gallen, Switzerland.
Patric Schneeberger, University of St.Gallen, Switzerland.
Selima Mezghani, University of St.Gallen, Switzerland.
- 2015** Cyrill Leardini, University of St.Gallen, Switzerland.
Luca Bruschetti, University of St.Gallen, Switzerland.
Davide Rossi, University of St.Gallen, Switzerland.
Andrin Marugg, University of St.Gallen, Switzerland.
Daniele Capobianco, University of St.Gallen, Switzerland.
- 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.

Presentation Conferences and Seminars

2016 “Bootstrap Inference for Penalized GMM Estimators with Oracle Properties”, Research Seminar, University of Surrey, UK.

“Bootstrap Inference for Penalized GMM Estimators with Oracle Properties”, Research Seminar, University of Montreal, Canada.

“Bootstrap Inference for Penalized GMM Estimators with Oracle Properties”, Econometrics and Statistics Seminar ECARES, ULB, Bruxelles, Belgium.

“Bootstrap Inference for Penalized GMM Estimators with Oracle Properties”, Research Seminar, Mc Gill University, Canada.

2015 “On the Validity of the Pairs Bootstrap for Lasso Estimators”, World Congress of the Econometric Society, Montreal, Canada.

“On the Validity of the Pairs Bootstrap for Lasso Estimators”, International Symposium on Econometric Theory and Applications, Hitotsubashi University, Tokyo, Japan.

“On the Validity of the Pairs Bootstrap for Lasso Estimators”, Research Seminar, HEC Lausanne, Switzerland.

“On the Validity of the Pairs Bootstrap for Lasso Estimators”, Research Seminar, University of Copenhagen, Denmark.

“On the Validity of the Pairs Bootstrap for Lasso Estimators”, Research Seminar, Paris School of Economics, France.

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, US.

2013 “Oracle Properties and Inference of the Adaptive Lasso for Time Series Regression Models”, Research Seminar, London School of Economics, UK.

“Changes You Can Deal With? Robust Hedge Fund Exposures and Alphas”, International Conference on Computational and Financial Econometrics, London, UK.

“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, US.
- “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 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.

Administrative Appointments

2017-2018 Research Seminar organizer, Department of Economics, University of Surrey, UK.
2017-2018 Member of the PhD Program, Department of Economics, University of Surrey, UK.
2015-2018 Member of the PhD Program, Department of Economics, University of St.Gallen.
2013 Member of the hiring committee, Department of Economics, University of St.Gallen.

Lecture Notes

Stochastic Methods for Finance, Bachelor, slides theory and exercises.
Mathematical Methods for Economics, Bachelor, slides theory and exercises.
Statistics, Master, slides theory and exercises.
Resampling Methods and Forecasting Time Series, PhD, slides theory and exercises.
Lasso Methods in Statistics and Econometrics, PhD, slides theory and exercises.

Research Interests

Robust and Computational Statistics.
Time Series Analysis.
Resampling Methods.
Model Selection and Regularization in Statistics and Machine Learning.
Financial Econometrics.

Refereeing

Biometrika.
Computational Statistics and Data Analysis.
Econometric Reviews.
Econometric Theory.
Frontiers Neurology.
Journal of the American Statistical Association.
Journal of Banking and Finance.
Journal of Business and Economic Statistics.
Journal of Financial Econometrics.
Journal of Multivariate Analysis.
Journal of Statistical Planning and Inference.

Languages

Italian, English, German, French..

References

Prof. Fabio Trojani, Department of Economics, University of Geneva, CH-1211 Geneva, Switzerland. Tel: +41 22 379 8008. Email: fabio.trojani@unige.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.