

Mascia Bedendo

ADDRESS

Tanaka Business School
Imperial College London
South Kensington Campus
SW7 2AZ London U.K.

Tel. +44 (0)2075 941232
+44 (0)7814 126550
+39 347 9385890

m.bedendo@imperial.ac.uk

Date of Birth: 5 December, 1972.

Citizenship: Italian.

Languages: Italian (native), English (fluent), French (fair).

EDUCATION

2003 Ph.D. in Finance, University of Warwick, supervised by Prof. Stewart D. Hodges. Thesis title: “*Density forecasting in financial risk modelling*”.

1999 MSc. in Economics and Finance, University of Warwick, with distinction.

1996 B.A. (Laurea) in Economics, University of Bologna, *summa cum laude*.

APPOINTMENTS

Sept. 2004 - present: *Teaching Fellow*, Imperial College London.

Sept. 2003 - Aug. 2004: *Research Assistant*, Imperial College London, ESRC project “*Corporate Default Risk and Default Correlation*”.

May 2004 - June 2004: *Part-Time Lecturer*, University of Modena.

May 2002 - June 2003: *Part-Time Lecturer*, University of Bologna.

Nov. 1999 - Aug. 2000: *Research Fellow*, Financial Options Research Centre, ESRC project “*Prediction and Assessment of Multivariate Asset Price Distributions with Application to Value at Risk*”.

Non academic positions

Junior Researcher, Prometeia Calcolo financial research centre (Bologna, Italy), financial risk management area, May 1997 - Sep. 1998.

TEACHING

University of Modena, MSc in Computational Finance: Asset Pricing (Spring 2004).

University of Bologna, BSc in Economics: Economia e Tecnica dei Mercati Finanziari (Spring 2002, Spring 2003).

Imperial College London, MSc Finance: Seminars for Theory of Finance I; Statistics and Financial Econometrics I and II (Fall 2004, Spring 2005).

University of Bologna, MSc in Risk Management: Invited workshop on Density Forecasting and Risk Management (Spring 2003).

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Supervision

I will be supervising 11 MSc Students in Summer 2005.

RESEARCH

Research Interests

- *Credit Risk.*
- *Market Risk for Financial Options:* calibration and modeling of volatility surfaces, vega risk, parametric and non-parametric modeling of implied risk-neutral densities.
- *Continuous time models* with stochastic volatility and jump processes.

Selected Conference Presentations

Quantitative Methods in Finance, Sydney, 2004, 2002.

Southern Finance Association, Florida, 2004.

XV Financial Option Research Centre Conference, Warwick, 2003.

European Financial Management Association, Helsinki, 2003.

European Finance Association Meeting, Berlin, 2002.

Fellowships and Grants

ESRC graduate student fellowship, 1999-2003.

Warwick Business School research grant, 1999-2003.

PUBLICATIONS

Bedendo, M. and S.D. Hodges, 2004, "*A Parsimonious Continuous Time Model for Equity Futures Returns (Inferred from High-Frequency Data)*", *International Journal of Theoretical and Applied Finance*, Vol. 7(8), pp. 997-1030.

Bedendo M., Cathcart, L. and El-Jahel, L., 2004, "*The Shape of the Term Structure of Credit Spreads: An Empirical Investigation*". Submitted for publication.

Bedendo M., Hodges S.D. and R. Tompkins, 2003, "*Forecasting Accuracy of Implied and Realised Densities*", FORC Preprint 124/2003, University of Warwick. Submitted for publication.

Bedendo, M. 2000, "*Multivariate Distributional Tests based on the Empirical Characteristic Function Approach: a Comparison*", FORC preprint 112/2000, University of Warwick and Proceedings of the Conference "Forecasting Financial Markets", London, May 2001.

Work in Progress

Bedendo, M. and S.D. Hodges, "*The Dynamic of the Volatility Skew: a Kalman Filter Approach*".