



Curriculum Vitae

Elham Daadmehr

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Research Interests

Asset Pricing, Corporate Finance, Financial Economics, Applied Econometrics, Mathematical Statistics.

Current Position

Researcher, Department of Economics and Management "Marco Fanno", University of Padua, Italy

Education

2020 - 2021 **Visiting researcher**, Vienna University of Economics and Business (WU)

Subject: Finance and disaster risk

Invited by: Prof. Josef Zechner

2019 (Nov) – 2024 (May) **Ph.D.** in Economics, University of Naples Federico II

Subject: Corporate resilience

Thesis: Resilience and the Effect of COVID-19 on Asset Prices

PhD Defense Session: Prof. Marco Pagano, Prof. Josef Zechner,
Prof. Giovanni Pica (USI), Prof. Nicola Borri (LUISS) and Prof.

Laure de Preux (Imperial College)

2017 - 2019 **M.Sc.** in Economics, PN University of Tehran

Subject: Planning of Economic Systems

Thesis: Inflation Crisis Forecasting in Iran Economics Using Markov-
Switching Approach

Total score: 18.19/20

2012 - 2014 **M.Sc.** in Mathematical Statistics, Shahid Beheshti University of Tehran

Subject: Spatial point process, Probability theory

Thesis: Moment Estimation of Intensity Function Based on Variation
Approach

Total score: 18.09/20

2008 - 2012 **B.Sc.** in Statistics, Shahid Beheshti University of Tehran

Project: Data Analysis in Finance

Total score: 18.92/20

Presentations (Including Upcoming Events)

- 2024
- SIE_RSA – 65^a Riunione Scientifica Annuale, Società Italiana di Economia, Urbino, Italy (+ discussant)
Workplace sustainability or financial resilience?
 - RSFE – Research Symposium on Finance and Economics, Krea University, India
Workplace sustainability or financial resilience?
COVID Intensity, Resilience and Expected Returns
 - FMA – Financial Management Association International, 2024 European Conference (Doctoral Consortium), Turin, Italy
Resilience and Asset Pricing in COVID-19 Disaster
 - GFA – The 31st Annual Global Finance Conference, Sardinia, Italy
Resilience and Asset Pricing in COVID-19 Disaster
COVID Intensity, Resilience and Expected Returns
 - EFM.MHM – The 33rd Annual meeting of European Financial Management Association, Lisbon, Portugal
Resilience and Asset Pricing in COVID-19 Disaster
 - dSEA – University of Padova “Marco Fanno”, Padova, Italy
Resilience and Asset Pricing in COVID-19 Disaster
 - EBES – The 46th Eurasia Business and Economics Society Conference, Rome, Italy
COVID Intensity, Resilience and Expected Returns
- 2023
- IRMC – The 16th Annual International Risk Management Conference, The Risk, Banking and Finance Society, Florence, Italy
Two different presentations in technical sessions: one in Asset Pricing and one in Corporate Finance.
Resilience and Asset Pricing in COVID-19 Disaster
Resilience and Implied Discount Rate
 - IFABS – International Finance and Banking Society, Oxford (Cancelled)
Resilience and Asset Pricing in COVID-19 Disaster
 - SIE_RSA – 64^a Riunione Scientifica Annuale, Società Italiana di Economia, L'Aquila, Italy (+ discussant)
Resilience and Asset Pricing in COVID-19 Disaster
 - GFA – The 30th Annual Global Finance Conference, Treviso, Italy
Resilience and Implied Discount Rate
 - EBES – The 45th Eurasia Business and Economics Society Conference, Budapest
Resilience and Asset Pricing in COVID-19 Disaster

- LSC conference "Sustainability and firm performance in Europe and the Americas", Leibniz Institute for East and Southeast European, Regensburg, Germany
Resilience and Implied Discount Rate
 - RSFE – Research Symposium on Finance and Economics, Krea University, India (+ discussant)
Resilience and Asset Pricing in COVID-19 Disaster
 - NSEF – University of Naples Federico II, Italy
COVID Intensity, Resilience and Expected Returns
 - PhD Seminar – DiSES Internal Event (UniNA)
- 2022
- NSEF – University of Naples Federico II
Resilience and Implied Discount Rate
 - CSEF – PhD and Post-Doctoral Workshop, Italy
(+ discussant + chair of session)
Resilience and Implied Discount Rate
 - DiSES – UniNA Internal Seminar
Resilience and Asset Pricing in COVID-19 Disaster
- 2017
- Research Department of Economic Statistics, Central Bank of Iran (two different presentations)

Publications

- Daadmehr, E. (2024), Workplace sustainability or financial resilience? Composite-financial resilience index, *Risk Management* 26, 7.
<https://doi.org/10.1057/s41283-023-00139-9>
The extremely old version: Resilience and Implied Discount Rate (2022a) is at SSRN 4192892.
- Daadmehr, E. and Habibi, R. (2020), A Note on Early Warning Systems for Monitoring the Inflation of Iran, *Journal of Algorithms and Computation* 52 issue 1, PP: 163-175.
- Daadmehr, E. (2017), The effect of exchange rate and liquidity on Iran CPI variability, *Quarterly Journal of Economic Statistics*, Central Bank of Iran.
- Daadmehr, E. (2017), The spatio-temporal modelling of price index of different kinds of bread, *Quarterly Journal of Economic Statistics*, Central Bank of Iran.
- Alizadeh G., Daadmehr V., Ramezani N., Memarian F., Daadmehr E. (2013), Preparation, Characterization and conductor – insulator Transition study in Zn ferrite added by Ag, First conference and workshop of nano magnetic materials, Isfahan, Iran.

Working papers

- Daadmehr, E. (2024), CEO Duality and Corporate Resilience during COVID-19 Pandemic.
- Daadmehr, E. (2023), COVID Intensity, Resilience and Expected Returns, Proceedings of 31st Global Finance Conference, the initial draft is available at SSRN 4664619.
- Daadmehr, E. (2022b), Resilience and Asset Pricing in COVID-19 Disaster (**Job Market Paper**), **The extremely old version** is available at SSRN 4288219. **Submitted (Revision Stage)**

Work in progress

- Accounting Policy and Corporate Bankruptcy (with Amedeo Pugliese and Marco Ghitti)
- Asset Pricing with Rare Events in the Post-Pandemic Era
- Corporate Resilience

Honors & Awards

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| 2024 | <ul style="list-style-type: none">• Research grant on “Sovereign and Corporate Debt in the aftermath of a major crisis: Economic and Political Implications”, awarded by Department of Economics and Management “Marco Fanno”, University of Padua (Italy), “National Recovery and Resilience Plan” funded by European Union (GRINS - PNRR - PRIN) |
| 2019 - 2023 | <ul style="list-style-type: none">• PhD Scholarship awarded by Naples School of Economics, Department of Economics and Statistics, University of Naples Federico II |
| 2014 | <ul style="list-style-type: none">• 2nd rank among the graduated students, M.Sc. in Mathematical Statistics, Shahid Beheshti University of Tehran |
| 2012 | <ul style="list-style-type: none">• Member of Shahid Beheshti University team in National Statistics Competition, ranked 2nd• NOET (National Organization for Education Testing): National Statistics Olympiad, ranked 10th• 2nd rank among the graduated students, B.Sc. in Statistics, Shahid Beheshti University of Tehran |

- 2011
 - Member of Shahid Beheshti University team in ***National Statistics Competition***, ranked **1st**
 - NOET (National Organization for Education Testing): ***National Statistics Olympiad***, ranked **8th**
 - Member of Shahid Beheshti University team in ***National Statistics Competition***, in applied statistics, ranked **1st**
- 2010
 - Member of Shahid Beheshti University team in ***National Statistics Competition***, Aug 2010, ranked **1st**
 - Member of Shahid Beheshti University team in ***National Statistics Competition***, in applied statistics, ranked **1st**

Referee Activities

- European Financial Management

Work Experience

- 2016 - 2021
 - Permanent position as a researcher, Research Department of Economic Statistics, Central Bank of Iran
- 2015 - 2016
 - Statistical advisor, FRDA research institute, Iran
- 2013
 - Graduate Teaching Assistant, ***Mathematical Analysis (2)***, (graduate course on Measure Theory, the Lebesgue Integral, and the Riemann-Stieltjes Integral)
- 2012
 - Graduate Teaching Assistant, ***Financial Time Series*** (graduate course)
- 2009
 - Teaching Assistant, ***Linear Algebra*** (undergraduate course)

Databases

Refinitiv-Eikon (Thomson Reuters), WRDS (Compustat/CRSP, IBES, BoardEx, ExecuComp, ISS), ORBIS, AIDA, and Bloomberg.

Computer Skills

R (and packages), OpenBUGS, OxMetrics, SAS, Minitab, Design Expert 8, ArcGIS, Lisrel, Eviews, Microfit, Spss, Matlab and Dynare.

Memberships

- The European Finance Association (EFA)
- The American Finance Association (AFA)
- The European Economic Association (EEA)
- The European Financial Management Association (EFMA)
- The Financial Management Association International (FMA)
- SOCIETA' ITALIANA DI ECONOMIA (SIE)