Curriculum Vitae
Elham Daadmehr

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Research Interests

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

Current Position

2024   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 Des 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)*

2025
- CUNEF Universidad, Madrid (invited)
  Resilience and Asset Pricing in COVID-19 Disaster

2024
- SIE_RSA – 65ª Riunione Scientifica Annuale of the Società Italiana di Economia, 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 (invited)
  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 <u>Asset Pricing</u> and one in <u>Corporate Finance</u>.
  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 – 64ª Riunione Scientifica Annuale of the 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)

Work in progress

2024
- Asset Pricing with Rare Events in Post-Pandemic Era
- Corporate Resilience and Climate Risk

Working papers

- Daadmehr, E. (2024), CEO Duality and Corporate Resilience during COVID-19 Pandemic.

- Daadmehr, E. (2023), COVID Intensity, Resilience and Expected Returns, 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.

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 available 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.

Honors & Awards

2024	• 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	• PhD Scholarship awarded by Naples School of Economics, Department of Economics and Statistics, University of Naples Federico II
2014	• **2nd rank** among the graduated students, M.Sc. in Mathematical Statistics, Shahid Beheshti University of Tehran
2012	• Member of Shahid Beheshti University team in *National Statistics Competition*, ranked **2nd**
	• **NOET** (**N**ational **O**rganization for **E**ducation **T**esting): *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** (**N**ational **O**rganization for **E**ducation **T**esting): *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**

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	• **G**raduate **T**eaching **A**ssistant, *Mathematical Analysis (2)*, (graduate course on Measure Theory, the Lebesgue Integral, and the Riemann-Stieltjes Integral)
2012	• **G**raduate **T**eaching **A**ssistant, *Financial Time Series* (graduate course)

2009 • **T**eaching **A**ssistant, *Linear Algebra* (undergraduate course)

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)