Curriculum Vitae
Elham Daadmehr

For the latest version, please visit the website

Address: Department of Economics and Statistics
University of Naples Federico II
Via Cintia, Monte S. Angelo
80126 Naples, Italy

E-mail: e.daadmehr@gmail.com
elham.daadmehr@unina.it
Personal webpage: elhamdaadmehr.com

Research Interests

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

Education

2020 - 2021 **Visiting Ph.D. Student**, Vienna University of Economics and Business (WU)

Subject: Finance and disaster risk

Invited by: Prof. Josef Zechner

2019 - 2023 **Ph.D.** in Economics, University of Naples Federico II

Subject: Corporate resilience

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

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: $\frac{\mathbf{18.19}}{\mathbf{20}}$

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: $\frac{\mathbf{18.09}}{\mathbf{20}}$

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

Project: *Data Analysis in Finance*

Total score: $\frac{\mathbf{18.92}}{\mathbf{20}}$

Presentations *(Including Upcoming Events)*

2024

- 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 – 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

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)
- SOCIETA' ITALIANA DI ECONOMIA (SIE)