Vittorio Maria Ruffo

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Education

Frankfurt School of Finance & Management *Frankfurt, Germany*

PhD in Finance and Master in Business Research and Analytics *September 2022 - present*

- Main research interests: asset pricing, volatility, machine learning
- Advisor: Prof. Grigory Vilkov

Collegio Carlo Alberto and University of Turin *Turin, Italy*

Second Level Specializing Master in Finance, Insurance and Risk Management *September 2021 - July 2022*

- Merit based full tuition waiver

University of Verona *Verona, Italy*

Master in Banking and Finance - Quantitative Finance track *September 2019 - September 2021*

- Final Grade: 110/110 with honours
- Supervisor: Prof. Alessandro Bucciol
- Thesis in Econometrics *"Personality and investment choices: an analysis on Australian panel data"*

University of Verona *Verona, Italy*

Bachelor in Economics and Business *September 2016 - September 2019*

- Final Grade: 110/110 with honours
- Supervisor: Prof. Elena Giaretta
- Thesis in Business Management *"Tourism between sustainability and innovation: the "Glamping" phenomenon"*

Working Papers

Factor Dispersions, with D. Gerchik, L. Schoenleber, and G. Vilkov, 2024

- Winner of the CBOE - The Options Institute - S&P Dow Jones Indices Dispersion Research Grant

Work in Progress

Market Efficiency in Prediction Markets - A Comparison with Derivatives, with with M. Fabi, R. Marfè and L. Schoenleber

Firm-level News Networks, with C. Dim and G. Vilkov

Presentations

July 2025. **Second Liverpool Workshop in Option Markets**, Liverpool, UK.

November 2024. **2024 FMA Conference on Derivatives and Volatility**, Chicago, USA.

May 2024. **Bonn-Frankfurt-Mannheim PhD Conference 2024**, Bonn, Germany.

Teaching and Work Experience

2026 **Lecturer, Corporate Finance (Bachelor)**, Frankfurt School

2025- **Lecturer, Python Bootcamp (Master)**, Frankfurt School

2024- **TA in Financial Products & Modelling (Master, Prof. Grigory Vilkov)**, Frankfurt School

2024- **TA in Corporate Finance (Bachelor, Prof. Larissa Schaefer and Prof. Yigitcan Karabulut)**, Frankfurt School

2024 **RA for Quantitative Asset Management, Prof. Francesco Sangiorgi**, Frankfurt School

2023 **TA in Portfolio Management (Master, Prof. Paula Cocoma)**, Frankfurt School

2022 **Teacher, Data Analysis Laboratory with R**, University of Verona

2021 **TA in Financial Econometrics (Master, Prof. Alessandro Bucciol)**, University of Verona

2021 **TA in Statistics (Bachelor, Prof. Marco Minozzo)**, University of Verona

2020-2021 **TA in Business Management (Bachelor, Prof. Elena Giaretta and Prof. Angelo Bonfanti)**, University of Verona

Scholarships

2022 **Doctoral Scholarship** Frankfurt School of Finance & Management

2021 **Merit based full tuition waiver** Collegio Carlo Alberto

Language

Italian: Native speaker **English:** Fluent

Computer Skills

Advanced knowledge: Python, Matlab, LaTeX, Adobe Lightroom, Adobe Photoshop, Phase One Capture One

Good knowledge: R, Stata

Basic knowledge: Java, Vba, SQL