



Curriculum Vitae Elham Daadmehr

For the latest version, please visit the website

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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: $\frac{18.19}{20}$
- 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: $\frac{18.09}{20}$
- 2008 - 2012 **B.Sc.** in Statistics, Shahid Beheshti University of Tehran
Project: *Data Analysis in Finance*
Total score: $\frac{18.92}{20}$

Presentations (Including Upcoming Events)

- 2024
- 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 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

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| 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 | <ul style="list-style-type: none"> • 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 | <ul style="list-style-type: none"> • 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 • 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)

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)