Curriculum Vitae
Elham Daadmehr

Address: Department of Economics and Management "Marco Fanno"
University of Padua
Via del Santo, 33 - 35123 Padova, Italy

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

Research Interests

Asset Pricing, Continuous-Time Finance, Applied Econometrics, Actuarial Science, 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

Publications

- Daadmehr, E. (2025), Resilience and Asset Pricing in COVID-19 Disaster, *Economies*, 13, 5 (*front page and cover story*).
  Special Issue: Economics after the COVID-19. [DOI]

- Daadmehr, E. (2025), COVID-19 Intensity, Resilience, and Expected Returns, *Risks* 13, 3.
  Special Issue: Risk and Return Analysis in the Stock Market. [DOI]

- Daadmehr, E. (2024), Workplace sustainability or financial resilience? Composite-financial resilience index, *Risk Management* 26, 7. [DOI]
  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. (2025), CEO Duality and Corporate Resilience during COVID-19 Pandemic.

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

Presentations

2025
- DEA – 16^{th} International Conference on Data Envelopment Analysis and Decision Science, Iran
  Resilience and Asset Pricing in COVID-19 Disaster

2024

- SIE_RSA – 65ª 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 <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, 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, Center of Studies for Economics and Finance, 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)

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**

Referee Activities

- European Financial Management

Work Experience

2016 - 2021 • Tenured 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)

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.