

PERSONAL INFORMATION

Aline Miazza



Department of Economics and Statistics "Cognetti de Martiis"
Campus Luigi Einaudi, Lungo Dora Siena, 100A, 10153,
Torino

E-mail: aline.miazza@unito.it

CURRENT POSITION

JAN. 2022 – ONGOING

Ph.D. Candidate, NextGenerationEU Grant, Innovation for the Circular Economy

Research Topic: The inclusion of environmental factors in the investment strategies of financial intermediaries and climate-related risk management

Supervisor: Prof. Vera Palea

Department of Economic and Statistics "Cognetti de Martiis",
University of Turin

EDUCATION

SEP. 2018 – JULY 2021

Master's Degree, Statistics (Grade 110L)

Dissertation: "Relationship between equity return and human capital: empirical evidence by Fama and French integrated model"

Supervisor: Prof. Vera Palea

Department of Economics and Statistics "Cognetti de Martiis",
University of Turin

SEP. 2015 – SEP. 2018

Bachelor's Degree, Economics and Statistics (Grade 107)

Dissertation: "Three-factor model: an empirical analysis in the European framework".

Supervisor: Prof. Vera Palea

Department of Economics and Statistics "Cognetti de Martiis",
University of Turin

RESEARCH EXPERIENCES

2018

Application of the Fama and French model to the European equity market

Databases: ORBIS, Refinitiv (Datastream)

Econometric model: regression

Supervisor: Prof. Vera Palea

2021

Integration of the Fama and French model with the Human Capital Factor

Databases: ORBIS, Refinitiv (Datastream)

Econometric model: regression

Supervisor: Prof. Vera Palea

- 2022** **Mitigation strategies in the automotive industries and their financial impact**
Databases: ORBIS, Refinitiv (Datastream), CDP
Econometric model: unbalanced panel regression
Research team: Cristina Santhià, Prof. Vera Palea (supervisor)
- 2023** **Longitudinal panel analysis: adoption of Circular Economy strategies and financial performances**
Databases: ORBIS, Refinitiv (Datastream)
Econometric model: balanced panel regression
Research team: Cristina Santhià, Aline Miazza, Prof. Vera Palea (supervisor)
- 2023** **Sustainable finance: stock market reaction to environmental public policy**
Databases: ORBIS, Refinitiv (Datastream)
Methodology and Econometric model: event study, regression analysis
Research team: Aline Miazza, Viktoriia Paimanova, Prof. Giuliana Birindelli, and Prof. Vera Palea (supervisor)
- ONGOING** **Greenwashing in the banking sector: building an innovative greenwashing measure**
Databases: ORBIS, Refinitiv (Datastream)
Methodology and Econometric model: content analysis, regression analysis
Research team: Aline Miazza, Prof. Giuliana Birindelli, and Prof. Vera Palea, and Prof. Mauro Aliano (supervisors)
- ONGOING** **Fund ESG Rating alignment to the investees' ESG rating**
Databases: ORBIS, Refinitiv, Climetrics (CDP), SBTi
Methodology: qualitative/quantitative analysis
Research team: Aline Miazza, Sona Kalantaryan, Prof. Vera Palea (supervisor)

PROFESSIONAL EXPERIENCES

- JULY 2022 – JAN. 2023** **Intesa Sanpaolo Spa**
DC Enterprise Risk Management- Climate-related risk unit
Climate stress test and lending portfolio alignment to SBTi target (financed emission)
- FEB. 2022 – JULY 2023** **Italian Association of Financial Industry Risk Managers AIFIRM**
Working group on “Climate stress test: a first step towards integrated climate and environmental risk management”, for Unit 6, joined with the Dep. of Economics and Statistics “Cognetti de Martiis”, University of Turin

TEACHING EXPERIENCE

- 2023** **Ph.D. Seminar in Green Finance**
Applying the event study methodology to analyze the Effectiveness of environmental policies on equity asset allocation

SUMMER/WINTER SCHOOLS

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| 2023 | European Commission Joint Research Center, 5 Summer School Sustainable Finance |
| 2023 | European Commission Joint Research Center, Sustainable Finance Research Forum Sustainable Finance in the Global South |
| 2023 | PyCon Italia, Florence Conference about Python |
| 2022 | Italian Econometric Association, Summer School Panel Data Econometrics: theory and applications |

OTHER COURSES

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| 2022 | SBTi
Webinars about sector guidance |
| 2022 | UNEP FI TCFD
Climate Risk Programme |
| 2023 | UNEP FI
Scaling private sector climate finance in the MENA region |
| 2023 | UNEP FI
PRB Resource Efficiency and Circular Economy Target Setting |

SKILLS

LANGUAGES

Italian (Native)
Portuguese (Native)
English (Good knowledge)

SOFTWARE

R
Python
Stata
SAS
Tableau (for Data Visualization)
MSOffice
Overleaf, Mendeley, Markdown (for document creation)

DATABASES

AIDA
ORBIS
EUROSTAT
Refinitiv (and Datastream)
FactSet
SBTi

PUBLICATIONS

Birindelli, G., Miazza, A., Paimanova, V., & Palea, V. (2023). Just “blah blah blah”? Stock market expectations and reactions to COP26. *International Review of Financial Analysis*, 102699. doi: <https://doi.org/10.1016/j.irfa.2023.102699>

Palea, V., Santhià, C., & Miazza, A. (2023). Are circular economy strategies economically successful? Evidence from a longitudinal panel. *Journal of Environmental Management*, 337, 117726.
doi: <https://doi.org/10.1016/j.jenvman.2023.117726>

Alberto, M., Pasquale, C., Emanuele, D. M., Genero, G. L., Giansimone, G., Marco, C., ... & Maria, G. Z. (2022). Impatti del Climate Change sul profilo di rischio, metodologie top-down e bottom-up. In *Climate Stress Test: Un primo passo verso la gestione integrata dei rischi climatici e ambientali* (pp. 1-367). AIFIRM.

Palea, V., & Santhia, C. (2022). The financial impact of carbon risk and mitigation strategies: Insights from the automotive industry. *Journal of Cleaner Production*, 344, 131001. (Aline Miazza, Research assistant)
doi: <https://doi.org/10.1016/j.jclepro.2022.131001>

OTHER ACTIVITIES

2023 Researcher in the **UNIGHT-European Researchers' Night**, University of Turin, with the Play "A Circular Night"

INTERESTS

Food-collection volunteer, reading, classical music, listen to political debate

SOFT SKILLS

Teamworking, adaptability, work ethic, curiosity, time management, confidence