ABOUT ME

Graduated with honours in Quantitative Finance at the University of Bologna. Currently a PhD candidate in Machine Learning for Green credit Scoring at the University of Twente as part of the MSCA Doctoral Network in Digital Finance.
I am passionate about Quantitative risk management (in particular Credit and Counterparty risk), Pricing, Machine Learning and Econometrics.
I consider myself an incredibly curious, highly ambitious, dynamic and disciplined person, eager to learn always new things.

LANGUAGE AND DIGITAL SKILLS

Languages:

- *English – C1 (IELTS 7.0)*
- *Spanish – B1 (DELE)*
- *French – A2*

Tech skills:

- *Python*
- *STATA (Basic knowledge)*
- *Gretl*
- *Latex*
- *Office (Excel, Word, PowerPoint..)*

CONTACTS:
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Email: manuele.massei@utwente.nl

MANUELE MASSEI

PHD CANDIDATE

EDUCATION AND TRAINING

University of Bologna

- Master degree in **Quantitative Finance** | 09/2022 - 12/2024

Final grade: *110L*
Thesis*: "Transition and Physical Risk Impact on the conditional Loss Distribution: a Copula-Based Climate Extended Risk Model Approach".*

Relevant exams*: Calculus and Probability, Computational Finance, Credit Derivatives, Financial and Actuarial Mathematics, Stochastic processes and Econometrics, Fundamentals of interest rate models, Computer Programming and Numerical Methods.*

- Bachelor degree **"Economia e Management"**, 09/2019 - 07/2022

Final grade*: 110L*
Thesis*: "Markowitz Optimal Portfolio Selection Process with an Excel Application".*

PROJECTS AND CERTIFICATES

Projects:

- Leader of the winning team at the Intensive Programme INTQUANT at the University of Katowice: Focus on counterparty risk. estimation of probabiity of defaults through machine learning models, pricing of European, Asian and American options, computation of PFE and EAD for the estimation of the RWA of three portfolios. Case study provided by UBS, Grade 30.
- Grenfin summer school and training: Practical application of transition risk scenario using PACTA tool. Case study provided by EY. Grade: 30
- Credit Derivatives project: Calibration of Nelson-Siegel model for the construction of a swap rate curve and Stripping survival probabilities from CDS quotations.
- Machine Learning project: Construction of classification models for the evaluation of the severity of a crash for an insurance company.
- Economics of financial markets project: Portfolio optimization

Certificates:

- "Python per la finanza", Udemy
- "Excel per la finanza", Udemy

WORK EXPERIENCES

- **Member of the family business | 2018 - Current**

Commercial agents for the sale of frozen and fresh fish products to retailers and wholesalers.

- **Mediolanum Bank Internship | 10/2021– 12/2021**

Financial advisor office assistant.
Daily support of financial advisors' tasks, market analysis, customer research, analysis of financial products and instruments.