

# Luca Cerasoli

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Website

## Research Interests

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Econometrics, Copulas, Commodities, Derivatives, Machine Learning

## Education

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**Lycée du Golfe de Saint Tropez**, Bac Scientifique Spécialité Maths Mention Très Bien Sept 2019 - June 2020

- **Coursework:** Econometrics, Finance, Macroeconomics, Microeconomics

**Aix-Marseille School of Economics**, DEUG in Economics Sept 2020 – May 2022

- **Coursework:** Econometrics, Finance, Macroeconomics, Microeconomics

**Aix-Marseille School of Economics - Coventry University**, Bsc in International Programme in Business and Economics Sept 2022 – May 2023

- **Coursework:** Econometrics, Finance, Macroeconomics, Microeconomics

**Aix-Marseille School of Economics - Ca' Foscari University of Venice**, Ms 1 in Quantitative Finance Sept 2023 – June 2024

- **Coursework:** Financial Econometrics, Stochastic Calculus, Derivatives, Commodities

**Aix-Marseille School of Economics**, Research Master in Econometrics Sept 2024 – June 2025

- **Coursework:** Time series, Advanced Macroeconomics and Microeconomics, Machine Learning Based Methods, Advanced and Non Parametric Econometrics
- **Master Dissertation:** *Data driven approach on dynamic copula estimation*

**Aix-Marseille School of Economics**, PhD in Econometrics Sept 2025 –

- **Thesis:** *A Unified Data-Driven Method Using Vine Copulas*

## Computer Skills

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- **Programming Languages:** R(advanced), Python, MatLab, Stata, JS
- **Markup Languages:**  $\text{\LaTeX}$ , R Markdown, HTML
- **Office Software:** Microsoft Office (Excel, Word, PowerPoint, ...)

## Languages Spoken

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- **French** - Native
- **Italian** - B2
- **English** - Fluent
- **German** - B2

## Projects

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*A simple data driven approach for dynamic copula estimation* 2025 - present

- Derived a Theorem for Rolling Window Estimation method applied to copulas.
- Compared said method to Patton's 2006 model and other multivariate dependence forecasting methods.
- Tools Used: R, MatLab

## Other Interests

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Guitar, Sports, Mechanics, Physics, Complex Task Resolution