Luca Cerasoli

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Website

Research Interests

Econometrics, Copulas, Commodities, Derivatives, Machine Learning

Education

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

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

Languages Spoken

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

Projects

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

Guitar, Sports, Mechanics, Physics, Complex Task Resolution