

# Nico Rosamilia

Canadian and Italian nationality, US TN-visa

Personal website — email: [nico.rosamilia@polimi.it](mailto:nico.rosamilia@polimi.it) — phone: +1 7543170672 — whatsapp: +39 3277321668

Combines a strong aptitude for analysis, modeling, and critical thinking with proven leadership. Excels in guiding teams, collaborating with C-suite executives, and efficiently communicating concepts orally and in writing. Expertise and research focus on portfolio optimization, price forecasting, risk management, and private equity and venture capital

**Ph.D. in Finance**, *Politecnico di Milano School of Management* 2024

**Awards:** Recipient of the EU grant *National Operational Programme on Research and Innovation* 2021/24

**Research and Teaching**, Asset Pricing, Corporate Finance, Risk Management, Macroeconomics, Machine Learning

## Experience

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**Investment Analyst**, GMA International Services, Inc. Davie FL, US - 2024

Conducted over 20 company valuations, increasing 150% in strategic acquisition recommendations for the targeted sector. Provided strategic insights and market intelligence that led to a 50% improvement in decision-making speed and accuracy for the executive team, with 20% cost savings and streamlined operations, managing both sourcing and evaluation tasks that previously required separate external services

**AMBassadors for sustainable transITION** Kenya & The Netherlands - 2023/24

*AMBITION*: towards the sustainable transition in Europe and Africa

In two international group-focused initiatives, across seven universities in Europe and Africa, we studied and developed solutions for integrated energy and cross-sectoral modeling, sustainable and resilient transitions, and life cycle sustainability assessment. We disseminated these findings through workshops and seminars at schools and private companies, enhancing awareness and understanding of sustainable transition practices among diverse audiences

**ESG Advisor**, Intellico Milan, IT - 2021/24

Evaluated the impact of ESG disclosures on accounting and market performance across 50+ firms. Engaged with managers of private firms to provide insights and guidance on financial and non-financial disclosure practices that boosted transparency by 12% and financial performance by 20%. Published article: *AI and ESG*

**Financial Quantitative Researcher**, European Regional Development Fund EU & Italy - 2021/24

Developed and implemented advanced methodologies with a dataset of 2.5M firms to assess the relation between financial performances and sustainable disclosure, sentiment scores, and climate risk. Utilized quantitative models to evaluate risk and performance metrics with 200+ variables in the panel. This work resulted in three working papers currently under review

**Graduate Student Supervisor**, Politecnico di Milano Milan, IT - 2021/24

Guided research topics, methodologies, and timelines for over 30 students across the Department of Mathematics (jointly with Marazzina, D.) and the Department of Management Engineering, achieving a 100% project completion rate. Managed students' work closely, providing continuous feedback and implementing empirical strategies to support high-quality research outcomes that led to 5 published papers

**Management Consultant**, SVS Marketing Toronto, CA - 2017/18

Collaborated on 10+ marketing campaigns, enhancing client acquisition and engagement. Conducted market research to identify potential customers and uncover new business opportunities, contributing to strategic campaign development and execution

**Sales Manager**, David Youngson and Associates Toronto, CA - 2016/17

Led and managed a team of 7 salespeople at trade shows and sales events, achieving the highest single-day sales record for the 2017 trade show. Oversaw sales strategies, coordinated team activities, and ensured impactful product presentations. Supported team members, monitored performance, and drove efforts to consistently meet and exceed sales targets

**Trading Desk Analyst**, *IMI Corporate & Investment Banking* - Be Shaping the Future Milan, IT - 2015/16

Analyzed markets and ensured timely and accurate execution of trades and risk management strategies. Interpreted data flow from the market to the trading platform, focusing on processing information for effective hedging operations across three desks (fixed income, equity, derivatives)

## Education

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**Visiting Researcher**

ALBA Graduate Business School, The American College of Greece

Athens, GR - 2024

University of Queensland

Brisbane, AU - 2023

**M.A. in Economics**, *CERGE-EI*, Chartered by The University of the State of New York

Prague, CZ - 2019/21

<b>Researcher</b> , University of Rijeka, References: Drezgić, S., Cvečić, I., Blažić, H.	Rijeka, HR - 2018/19
<b>M.Sc. in Management Engineering</b> , Politecnico di Milano	Milan, IT - 2013/15
<b>B.Sc. in Management Engineering</b> , University of Naples Federico II	Naples, IT - 2010/13

## Research papers

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### Secondary Market for Private Equity and Venture Capital

Short Abstract: discussing the role of PE and VC secondary markets, the type of assets (trophy or trouble) traded, the information asymmetries, and the pricing challenges

### Climate Risk and Brand Capital (joint work with Giudici, G., Konstantios, D.)

Short Abstract: we find that the value of a marginal dollar of cash on brand value is significantly lower in firms with high climate risk exposure compared to those with low exposure

### What's News with You: Price Forecasting and Sentiment Scores (joint work with Leone, F., Marazzina, D.)

Short Abstract: we show that deep learning models (N-HITS), when trained on sentiment data from news (with sentiment scores computed using RoBERTa), significantly outperform the baseline model in forecasting stock prices

### Profit or Planet? Both! ESG Drivers of Efficient Portfolios and the Costs of Disclosure

Short Abstract: customizing a Random Forest algo, I create efficient sustainable portfolios through best-performing firms selection and identify material ESG indicators in 5 global markets

### No Gambling Here! A New Comprehensive Risk Index

Short Abstract: I combine financial, macroeconomic, and ESG variables into a synthetic measure representing risk with an unsupervised neural network that overcomes linearity

### Climate Shocks and Corporate Resilience: Extreme Weather Events and EU Solidarity Funds for Adaptation and Mitigation

Short Abstract: the effect of various extreme weather events on firms' financial performance is comparable in magnitude. The European solidarity funds help in the first aftermath, not necessarily in resilience for future events

### Forecasting and Prediction: Bayesian Econometrics and Machine Learning

Short Abstract: Bayesian updating info and Machine Learning for prediction and forecasting in the equity market

### Should I Stay or Should I go? Transfers, Trade Gains, and Capital Accumulation in a Fiscal Union

Short Abstract: the incentive compatibility of the optimal fiscal union model for countries in the European Monetary Union, comparing the trade gains in the currency union with the transfers in the fiscal union

### Fiscal stimulus for EMU countries not meeting SGP criteria (joint work with Cvečić, I., Drezgić, S.)

Short Abstract: the effects of the 2010 dry-up in the credit supply for Italian non-financial firms on unemployment

## Teaching and Mentoring

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<b>Finance</b> , Lecturer and TA, with <i>Giudici, G.</i> , Politecnico di Milano	IT - 2021/24
<b>Mentoring M.Sc. Students</b> , Politecnico di Milano	IT - 2021/24
Department of Mathematics: Mathematical Finance, joint with <i>Marazzina, D.</i>	
Department of Management Engineering: Corporate Finance	
<b>Business Administration and ESG</b> , Lecturer, Graduate School of Management MBAs	IT - 2022/23
<b>Sustainable Finance</b> , Case Studies, Unicredit Bank employees	IT - 2021/23
<b>Economics and Policy of Investments</b> , Lecturer and TA, with <i>Drezgić, S.</i> , University of Rijeka	HR - 2020/21
<b>Microeconomics</b> , TA, CERGE-EI	CZ - 2020
<b>Economics and International Trade Policy</b> , Lecturer and TA, with <i>Cvečić, I.</i> , University of Rijeka	HR - 2019/20
<b>Public Finance</b> , Lecturer and TA (undergraduate), with <i>Blažić, H.</i> , University of Rijeka	HR - 2018/19

## Courses

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**Macroeconomic Forecasting and Analysis in the Machine Learning Era**, Bank of Italy

**Advanced Bayesian Econometrics: Bayesian Multivariate Models and Forecasting**, Università Ca' Foscari

**Panel Data Econometrics: Theory and Applications**, Università di Bologna

**Striving for Research Quality**, Alma Mater Studiorum Bologna

**Knowledge Dynamics, Industry Evolution, Economic Development**, Université Cote D'Azur

**It's Not About Teaching, It's About Learning**, Università degli Studi di Bergamo

## Professional experience

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**Member of the European Economic Association**

**Member of the AiIG - Italian Association of Management Engineering**

**Canadian Securities Institute, Moody's Analytics Training Certification Services**

Regulatory requirements to perform securities and mutual fund transactions in many financial services positions

**Trading and Portfolio Management**

Asset returns, OHLC, and implied volatility. Forex market infrastructure, fixed, floating, managed (dirty) float regimes. Directional options trading strategies and usefulness filtering. Marginal benefits of options positioning

## International conferences

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### 2023

XXXIV AiIG - Humanizing technologies for a better society

IAFDS - International Accounting & Finance Doctoral Symposium

ICEE - Tenth Italian Congress of Econometrics and Empirical Economics

### 2022

EEA-ESEM - 37th European Economic Association and 74th European Econometric Society meetings

XXXIII AiIG - Redesigning networks and supply chains in times of transition

IAFDS - International Accounting & Finance Doctoral Symposium

### 2019

DIGITOMICS - International Scientific Conference Economics of Digital Transformation

## Skills

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### Financial & Quantitative

Financial modeling and due diligence

Earnings multiple

Real option valuation

DCF and IRR, early stage valuation

LBO modeling

Time series analysis

Predictive modeling

Quantitative analysis implementation

Expertise in statistical testing methods

### Hard & Soft

Team leadership and personnel management

Strategic selection of contracts and assets

Analytical problem-solving and decision-making

Process improvement and troubleshooting

Business development and client relationship management

Cross-functional collaboration and stakeholder engagement

Independent task management under pressure

Strategic communication and presentation

Project planning and execution

### Programming languages

Python, R, Matlab, Stata, Office, LaTeX. Electronic trading platforms

### Languages

English, Italian: Fluent

Croatian, Spanish: Basic

## Volunteer experience

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**Forum dei Giovani**, Youth association that organizes entertainment and cultural events 2010/16

**ACR**, Association for children and teenagers organizing social events and charity initiatives 2005/10

## References

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Professor *Saša Drezgić*, University of Rijeka Rijeka, HR

Professor *Giancarlo Giudici*, Politecnico di Milano School of Management Milan, IT

Professor *David Hillier*, Strathclyde Business School Glasgow, GB

Professor *Paolo Zacchia*, CERGE-EI Prague, CZ