

# Nico Rosamilia

Canadian and Italian nationality, US TN-visa

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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

Conduct company valuations and recommend strategic acquisitions to drive growth. Oversee investment and acquisition brokering, including identifying targets, structuring deals, and negotiating terms. Provide strategic insights and market intelligence to support informed decision-making and maximize value creation

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

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

Lead energy and cross-sectoral modeling to support sustainable transitions. Oversee just sustainability practices and resilience strategies, and perform life cycle sustainability assessments to evaluate impacts. Advocate for sustainable practices and drive initiatives for long-term environmental goals and resilience

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

Evaluate the impact of ESG disclosures on accounting and market performance. Engage with managers of private firms to provide insights and guidance on financial and non-financial disclosure practices, helping to enhance transparency and performance metrics while minimizing costs. Article: *AI and ESG*

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

Develop and implement advanced methodologies for assessing SMEs' financial and sustainable scores. Analyze climate change's impact on these enterprises, including their adaptation strategies and resilience. Utilize quantitative models to evaluate risk and performance metrics, integrating financial data with environmental factors to provide actionable insights and support sustainable business practices

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

Department of Mathematics: provide guidance on research topics, methodologies, and timelines. Manage the progress of students' work, offer feedback, and assist in preparing thesis documents (joint with Marazzina, D.)

Department of Management Engineering: mentoring and supervising master thesis students, creating research ideas, and implementing empirical strategies

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

Collaborate on marketing campaigns and conduct market research to identify potential customers and opportunities. Analyze industry trends and competitive dynamics to provide strategic recommendations that enhance marketing efforts and drive business growth

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

Lead and manage a team of salespeople at trade shows and sales events. Oversee sales strategies, coordinate team activities, and ensure effective product presentation. Support team members, monitor performance, and drive efforts to meet sales targets

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

Analyze currency markets and ensure timely and accurate execution of currency trades and risk management strategies. Interpret data flow from the market to the trading platform, focusing on processing information for effective hedging operations

## 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

**Researcher**, University of Rijeka, References: Drezgić, S., Cvečić, I., Blažić, H. Rijeka, HR - 2018/19

**M.Sc. in Management Engineering**, Politecnico di Milano Milan, IT - 2013/15

**B.Sc. in Management Engineering**, 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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**Finance**, Lecturer and TA, with *Giudici, G.*, Politecnico di Milano IT - 2021/24

**Mentoring M.Sc. Students**, Politecnico di Milano IT - 2021/24

Department of Mathematics: Mathematical Finance, joint with *Daniele Marazzina*  
Department of Management Engineering: Corporate Finance

**Business Administration and ESG**, Lecturer, Graduate School of Management MBAs IT - 2022/23

**Sustainable Finance**, Case Studies, Unicredit Bank employees IT - 2021/23

**Economics and Policy of Investments**, Lecturer and TA, with *Saša Drezgić*, University of Rijeka HR - 2020/21

**Microeconomics**, TA, CERGE-EI CZ - 2020

**Economics and International Trade Policy**, Lecturer and TA, with *Igor Cvečić*, University of Rijeka HR - 2019/20

**Public Finance**, Lecturer and TA (undergraduate), with *Helena Blažić*, 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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- Team leadership and personnel management
- Expertise in statistical testing methods
- Quantitative analysis implementation and effective results interpretation
- Strategic selection of contracts and assets
- Business development and client relationship management
- Independent task management and multitasking under pressure
- Strategic communication and presentation
- Analytical problem-solving and decision-making
- Process improvement and troubleshooting with sound judgment
- Cross-functional collaboration and stakeholder engagement
- Project planning and execution from inception to completion

### 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