

Nico Rosamilia

Canadian and Italian nationality, US TN-visa

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I possess a strong aptitude for analysis, modeling, and critical thinking combined with a passion for investment and asset management. I efficiently communicate concepts orally and in writing, valuing collaboration with team members. My research focus: portfolio construction, price forecasting, and the secondary market for private equity and venture capital

Ph.D. Finance

Politecnico di Milano School of Management

2024

Milan, IT

Awards

Recipient of the EU grant [National Operational Programme on Research and Innovation](#)

2021-2024

Visiting Researcher

ALBA Graduate Business School, The American College of Greece
University of Queensland

Athens, GR, 2024

Brisbane, AU, 2023

References

Professor [Saša Drezgić](#), *University of Rijeka*

Professor [Giancarlo Giudici](#), *Politecnico di Milano SoM*

Professor [Paolo Zacchia](#), *CERGE-EI*

Professor [David Hillier](#), *Strathclyde Business School*

Research and Teaching

Majors: asset pricing, corporate finance

Minors: climate and sustainable finance, macroeconomics, machine learning

Mentoring and supervising master thesis students

EXPERIENCE

Investment Analyst

GMA International Services, Inc.

2024

Davie FL, US

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

[AMBITION](#): *towards the sustainable transition in Europe and Africa*

2023-2024

Kenya & The Netherlands

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

2021-2024

Milan, IT

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. Article: [AI and ESG](#)

Financial Quantitative Researcher

European Regional Development Fund

2021-2024

European Union & Italy

Develop and implement advanced methodologies for assessing the financial and sustainable scores of SMEs. 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

Management Consultant

SVS Marketing

2017-2018

Toronto, CA

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

2016-2017

Toronto, CA

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

Banca IMI - Be Shaping the Future

2015-2016

Milan, IT

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

M.A. Economics <i>CERGE-EI</i> . Chartered by the New York State Board of Regents, The University of the State of New York	2019-2021 Prague, CZ
Researcher <i>University of Rijeka</i> . Supervisors: Saša Drezgić, Igor Cvečić. Mentor: Helena Blažić	2018-2019 Rijeka, HR
M.Sc. Management Engineering <i>Politecnico di Milano</i>	2013-2015 Milan, IT
B.Sc. Management Engineering <i>University of Naples Federico II</i>	2010-2013 Naples, IT

RESEARCH PAPERS

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

Integrated Risk Indexing: Bridging Financial and Credit Risk with Multidimensional Data

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

How Should Society Ensure Against Natural Disaster

Short Abstract: the effect of different types of extreme weather events on firms' financial performance is of the same order of 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

INTERNATIONAL CONFERENCES

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

COURSES

2024 Université Cote D'Azur - Knowledge Dynamics, Industry Evolution, Economic Development

2023 SIdE S.A.Di.Ba. Bank of Italy - Macroeconomic Forecasting and Analysis in the Machine Learning Era, Alma Mater Studiorum Università di Bologna - Striving for Research Quality, Università degli studi di Bergamo - It's Not About Teaching, It's About Learning

2022 Università Ca' Foscari - Advanced Bayesian Econometrics: Bayesian Multivariate Models and Forecasting, Università di Bologna - Panel Data Econometrics: Theory and Applications

PROFESSIONAL EXPERIENCE

Member of the European Economic Association

Member of the AiIG - Italian Association of Management Engineering

Canadian Securities Institute, Moody's Analytics Training Certification Services Toronto, CA
Regulatory requirement 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 for speculators and usefulness filtering. Marginal benefits of options positioning

SKILLS

Computer skills

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

Languages

English, Italian: Fluent

Croatian, Spanish: Basic

VOLUNTEER EXPERIENCE

Forum dei Giovani

2010-2016

Youth association that organizes entertainment and cultural events

ACR "Azione Cattolica Ragazzi"

2005-2010

Association for children and teenagers organizing social events and charity initiatives