Nico Rosamilia

Canadian and Italian nationality, US TN-visa
Personal website — Email: nico.rosamilia@polimi.it — Phone: +1 754 317 0672

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* Milan, IT - 2024

Awards EU - 2021
Recipient of the EU grant National Operational Programme on Research and Innovation

Visiting Researcher
ALBA Graduate Business School, The American College of Greece Athens, GR - 2024
University of Queensland Brisbane, AU - 2023

Research and Teaching
Asset pricing, corporate finance, climate and sustainable finance, macroeconomics, machine learning

Experience

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 2023/24
AMBITION: towards the sustainable transition in Europe and Africa 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* 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. Article: AI and ESG

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

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, offers feedback, and assists 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, *Banca IMI - 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

M.A. Economics, *CERGE-EI* 2019/21
Chartered by the New York State Board of Regents, The University of the State of New York Prague, CZ

Researcher, *University of Rijeka* 2018/19

Supervisors: Saša Drezgić, Igor Cvećić. Mentor: Helena Blažić — Rijeka, HR

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

B.Sc. Management Engineering, *University of Naples Federico II* — Naples, IT - 2010/13

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

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 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

Courses

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'Azure

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

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

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

References

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

Professor Saša Drezgić, *University of Rijeka*

Professor David Hillier, *Strathclyde Business School*

Professor Paolo Zacchia, *CERGE-EI*