

# 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

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### 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

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<b>M.A. Economics</b> <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
<b>Researcher</b> <i>University of Rijeka</i> . Supervisors: Saša Drezgić, Igor Cvečić. Mentor: Helena Blažić	2018-2019 Rijeka, HR
<b>M.Sc. Management Engineering</b> <i>Politecnico di Milano</i>	2013-2015 Milan, IT
<b>B.Sc. Management Engineering</b> <i>University of Naples Federico II</i>	2010-2013 Naples, IT

## 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, *Giudici, G., Konstantios, D., Rosamilia, N.*

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, *Leone, F., Marazzina, D., Rosamilia, N.*

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, we 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: we 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, *Cvečić, I., Drezgić, S., Rosamilia, N.*

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

## 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

## COURSES

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**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

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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** 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

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**Computer skills**

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** 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