Nico Rosamilia

Legally authorized to work in Canada, EU, US
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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

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

- Valued over 20 companies, leading to a 150% increase in strategic acquisition recommendations in the target sector
- Provided strategic insights and market intelligence that led to a 50% improvement in decision-making speed and accuracy for the executive team
- Achieved 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
- Delivered 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
- Produced 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 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

- Analyzed financial performance and investment potential for 10+ marketing initiatives, focusing on optimizing client acquisition costs and maximizing ROI
- Conducted detailed market research and competitive analysis to assess business valuation opportunities, supporting strategic investment decisions and campaign 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 asset returns, OHLC, and implied volatility, utilizing top-down and bottom-up approaches for sector and stock selection
- Incorporated GDP correlations (lag effects) with asset prices, and conducted industry sector (value chain) and stock analysis through fundamental, technical, and price action perspectives
- Trade idea generation focused on alpha with robust risk management strategies

Education

Visiting Researcher

- ALBA Business School, The American College of Greece, References: Konstantios, D. — Athens, GR - 2024
- University of Queensland, References: Rekker, S., Zhu, M. — 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., Cvećić, 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

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

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 *Marazzina, D.*
- 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 *Drezgić, S.*, University of Rijeka — HR - 2020/21

Microeconomics, TA, CERGE-EI — CZ - 2020

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

Public Finance, Lecturer and TA (undergraduate), with *Blažić, H.*, University of Rijeka — HR - 2018/19

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

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

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

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

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

Languages: English, Italian: Fluent. Croatian, Spanish: Basic

Volunteer experience

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

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