

Dev Prakash Srivastava

+39-379-211-4123 | dev.sriv99@gmail.com | [linkedin.com/in/devpra](https://www.linkedin.com/in/devpra) | github.com/devpra1999

EDUCATION

Bocconi University <i>M.Sc. Economics and Social Sciences (GPA = 108/110)</i>	Italy Sept 2022 – Dec 2024
Indian Institute of Technology, Kanpur <i>M.S. Economics (GPA = 9.64/10)</i>	India July 2021 – June 2022
Indian Institute of Technology, Kanpur <i>B.Tech. Chemical Eng. (GPA = 8.3/10)</i>	India July 2017 – June 2022

AWARDS AND FELLOWSHIPS

IGIER-BIDSA VSI Fellow: Visiting Students Initiative 2023-24
Graduate Merit Award: Awarded by Bocconi University
KVPY (Young Scientist) Fellowship Award: Awarded the fellowship by Department of Science & Technology, Govt. of India. Secured a rank of 83 among 100,000 students across India

EXAM SCORES

GRE: 337/340 (Verbal = 169/170, Quantitative = 168/170)

SKILLS

Programming Languages: R, Python, MATLAB, C, SQL
Utilities: LaTeX

RESEARCH EXPERIENCE

Demographics and Fiscal Sustainability <i>Prof. Carlo Favero</i>	Feb 2025 – Present <i>Dept. of Economics, Bocconi University</i>
<ul style="list-style-type: none">Assembled a harmonized cross-country panel (1950–present) for five Euro Area economies, covering demographic (age structure, migration, fertility, mortality), macroeconomic, and fiscal indicators.Estimated demographic-augmented models of growth, real interest rates, and fiscal balances. Simulated debt dynamics under future demographic scenarios and counterfactual fertility patterns.	
Estimating Term Premia for the Euro Area and US <i>Prof. Carlo Favero</i>	June 2023 – May 2024 <i>Dept. of Economics, Bocconi University</i>
<ul style="list-style-type: none">Constructed a panel database combining macroeconomic variables, survey expectations, and central bank guidance for five EU countries and the US.Estimated 10-year term premia using survey-based methods, a five-factor affine term structure model (ATSM), and a yield-drift-augmented ATSM.Built a Shiny web platform to disseminate findings and allow users to input custom macro-expectations to generate personalized term premia estimates.	
Sentiment Embeddings for Return Prediction <i>Prof. Carlo Favero</i>	Nov 2024 – June 2025 <i>Dept. of Economics, Bocconi University</i>
<ul style="list-style-type: none">Developed a full reproducibility package accompanying the forthcoming paper “Mispricing Proxies in Factor Models,” enabling replication.Designed a pipeline that processes earnings call transcripts through a sentiment-fine-tuned BERT model trained on financial-domain text to generate time series of firm-level sentiment embeddings.Augmented the embeddings with contextual information from regulatory filings and financial disclosures using retrieval-augmented generation (RAG) techniques.Explored the predictive power of sentiment embeddings for asset returns in a cross-sectional and time-series framework.	

Fragmentation Risk in the Eurozone Sovereign Bond Market

Jan 2024 – May 2024

Prof. Carlo Favero

Dept. of Economics, Bocconi University

- Developed an interactive RShiny dashboard to monitor real-time sovereign bond market fragmentation across Euro Area countries.
- Ingested market data via Python using Refinitiv APIs and processed macro-fundamentals in R to compute fundamental-implied yields and identify deviations in market pricing.
- Enabled automated visual tracking of risk premia and spread volatility across countries, updated with live data feeds.

RELEVANT COURSEWORK

Economics: Advanced Macroeconomics, Macroeconometrics, Monetary Policy, Econometrics, Financial Econometrics

Mathematics & Statistics: Real Analysis, Linear Algebra, Probability & Statistics, Time Series Analysis, Bayesian Statistical Methods, Applied Stochastic Processes, Computational Methods in Engineering

Data Science: Statistical Analysis using R, Neural Networks & Deep Learning

Computer Science: Data Structures & Algorithms, Fundamentals of Computing

Social Sciences: Institutions, Government and Society I&II, Globalization, Divergence and Inequality

SOCIAL INITIATIVES

Volunteer

July 2017 – April 2018

UBA, National Social Service

Govt. of India

- Surveyed 20+ households in villages near Kanpur identifying the critical needs for sanitation and water management to develop a plan of action.
- Ran public health campaigns, sensitizing individuals about various facilities provided by the nearby government hospital, and general public health messaging.
- Organized English and computer classes for underprivileged children in multiple villages around Kanpur. Personally tutored a batch of 10 students (ranging from primary school to college)

Student Guide

July 2018 – April 2019

Counselling Service

IIT Kanpur, India

- Mentored a group of 8 freshmen, providing them holistic support to settle into campus life smoothly.
- Coordinated with 100+ other members to conduct Orientation '18 for 900+ freshers.
- Served as a link between the students and Counselling Service in identifying needful individuals.

EXTRACURRICULARS

Best Speaker, Galaxy Parliamentary Debate '19, an intra-varsity tournament of IIT Kanpur

Runners-up, National University of Judicial Sciences Parliamentary Debate '19 among 72 teams

Novice Semi-Finalist, IIT Bombay British Parliamentary Debate '18 among 150 teams