

Emanuele Guidotti

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EDUCATION

Postdoc Finance - Financial Markets - USI Lugano Supervisor: <u>L. Fresard</u>	Since August 2023
PhD Finance - Financial Markets, University of Neuchâtel Supervisor: <u>T.A. Kroencke</u> Co-supervisor: <u>D. Ardia</u>	2019 — 2023
MSc Finance - Quantitative Finance, University of Milan Final evaluation: <i>summa cum laude</i> . Supervisor: <u>S.M. Iacus</u>	2015 — 2017
BSc Physics - General Physics, University of Milan Final evaluation: <i>summa cum laude</i> . Supervisor: <u>S.M. Iacus</u> and <u>A. Vicini</u>	2012 — 2015

SELECTED DOCTORAL STUDIES

DOCTORAL STUDENTS PROGRAM (ECONOMETRICS), Study Center Gerzensee Final evaluation: 6.0/6.0. Teachers: <u>M. Watson</u> and <u>B. Honoré</u>	2019 — 2020
EMPIRICAL ASSET PRICING, École Polytechnique Fédérale de Lausanne Final evaluation: 6.0/6.0. Teacher: <u>M. Rockinger</u>	2019 — 2020
MACHINE LEARNING IN FINANCE, Politecnico di Milano Teachers: <u>M. Restelli</u> and <u>R. Baviera</u>	2019 — 2020

ACADEMIC VISITS

VISITING SCHOLAR, HEC Montréal , Department of Decision Sciences Host: <u>D. Ardia</u>	May 2022
VISITING SCHOLAR, University of Tokyo , Mathematical Sciences Host: <u>N. Yoshida</u>	Non-consecutive 4 months period between 2017 — 2018

RESEARCH INTERESTS

Financial markets, Machine learning, Data science.

CONFERENCES AND SEMINARS

2023

Seminar at EPFL, Swiss Finance Institute (scheduled for Sept 2023, see [here](#))
Seminar at Linköping University, Machine Learning Series (IDA)
Seminar at OST, Interdisciplinary Center for Artificial Intelligence (ICAI)
Seminar at University of Milan, Information Systems and Knowledge Management (ISLab)

2022

Conference on Neural Information Processing Systems (NeurIPS)
Annual Meeting of the Financial Management Association (FMA)
Annual Meeting of the European Finance Association (EFA)

International Conference on Quantitative Finance and Financial Econometrics (QFFE)
Seminar at HEC Montréal, Department of Finance

2021

International Conference on Computational and Methodological Statistics (CMStatistics)
Annual Financial Market Liquidity Conference (AFML)
International Risk Management Conference (IRMC)
Annual Meeting of the German Finance Association (DGF)
IUPAP Conference on Computational Physics (CCP)
Quantact Seminar

2020

International Conference on Computational and Methodological Statistics (CMStatistics)
Next Einstein Forum Global Gathering
European R Users Meeting (eRum)

2019

International Conference on Computational and Methodological Statistics (CMStatistics)
European Meeting of Statisticians (EMS)

2018

Seminar at the University of Tokyo, Graduate School of Mathematical Sciences

2017

International Conference on Computational and Methodological Statistics (CMStatistics)
Annual Meeting of the Association for Mathematics Applied to Social and Economic Sciences
R/Finance Conference
Seminar at the University of Tokyo, Graduate School of Mathematical Sciences

RESEARCH SOFTWARE

“COVID-19 Data Hub”

Total downloads: 240,000+. Data downloads: 5,960,000+. Links: [\[GitHub\]](#) [\[CRAN\]](#) [\[PyPI\]](#)

“bidask: Efficient Estimation of Bid-Ask Spreads from Open, High, Low, and Close Prices”

Total downloads: 10,000+. Links: [\[GitHub\]](#) [\[CRAN\]](#) [\[PyPI\]](#)

“bornrule: Classification with Born’s Rule”

Total downloads: 6,000+. Links [\[PyPI\]](#)

“calculus: High Dimensional Numerical and Symbolic Calculus in R”

Total downloads: 46,000+. Links: [\[GitHub\]](#) [\[CRAN\]](#)

“RblDataLicense: R Interface to Bloomberg Data License”

Total downloads: 46,000+. Links [\[GitHub\]](#) [\[CRAN\]](#)

“yuimaGUI: A Graphical User Interface for the yuima Package”

Total downloads: 27,000+. Links: [\[CRAN\]](#)

TEACHING

Deploying Machine Learning Models on Google Cloud Platform (Teaching) - <i>Master</i> in Data Science for Economics, University of Milan	2022 — 2023
Data Acquisition, Management, and Visualization (Teaching) - <i>Master</i> in Data Science for Economics, University of Milan	2020 — 2022
Coding for Data Science and Data Management (Co-Teaching), Text Mining and Sentiment Analysis (Co-Teaching) - <i>Master</i> in Data Science for Economics, University of Milan	2019 — 2020
Asset Pricing (TA), Portfolio Management (TA), Quantitative Methods for Finance (TA), Research in Financial Analysis (TA) - <i>Master</i> in Finance, University of Neuchâtel	2020 — 2023

GRANTS AND AWARDS

2022 — Neural Information Processing Systems (NeurIPS) Scholar Award
2022 — Mobility Scholarship, University of Neuchâtel
2022 — Fonds Gold Open Access, University of Neuchâtel
2021 — Google Cloud Research Credits
2020 — R Consortium ISC Grant Program
2020 — Institute for Data Valorization IVADO Research Grant

ACADEMIC SERVICE

Referee: Scientific Data, Nature Publishing Group (2022).

OTHER EMPLOYMENT AND ADDITIONAL AFFILIATIONS

Partner at Algo Finance Sagl	2018 — present
Japan Science and Technology Agency CREST	2017 — present

LANGUAGES

Italian (native), English (C1).

REFERENCES

Tim A. Kroencke
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