Emanuele Guidotti

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EDUCATION

Postdoc Finance - Financial Markets - **USI Lugano** — Since August 2023
Supervisor: L. Fresard

PhD Finance - Financial Markets, **University of Neuchâtel** — 2019 — 2023
Supervisor: T.A. Kroencke Co-supervisor: D. Ardia

MSc Finance - Quantitative Finance, **University of Milan** — 2015 — 2017
Final evaluation: *summa cum laude.* Supervisor: S.M. Iacus

BSc Physics - General Physics, **University of Milan** — 2012 — 2015
Final evaluation: *summa cum laude.* Supervisor: S.M. Iacus and A. Vicini

SELECTED DOCTORAL STUDIES

DOCTORAL STUDENTS PROGRAM (ECONOMETRICS), **Study Center Gerzensee** — 2019 — 2020
Final evaluation: 6.0/6.0. Teachers: M. Watson and B. Honoré

EMPIRICAL ASSET PRICING, **École Polytechnique Fédérale de Lausanne** — 2019 — 2020
Final evaluation: 6.0/6.0. Teacher: M. Rockinger

MACHINE LEARNING IN FINANCE, **Politecnico di Milano** — 2019 — 2020
Teachers: M. Restelli and R. Baviera

ACADEMIC VISITS

VISITING SCHOLAR, **HEC Montréal**, Department of Decision Sciences — May 2022
Host: D. Ardia

VISITING SCHOLAR, **University of Tokyo**, Mathematical Sciences — Non-consecutive 4 months period between 2017 — 2018
Host: N. Yoshida

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) - *Master* in Data Science for Economics, University of Milan — 2022 — 2023

Data Acquisition, Management, and Visualization (Teaching) - *Master* 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) - *Master* 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) - *Master* 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).