Giulia Crippa

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Sherrerd Hall, Princeton, NJ 08540

EDUCATION

Princeton University Princeton, NJ
Ph.D. in Operations Research & Financial Engineering *Sep. 2021 - Present*

- **Core Courses**: Probability Theory · Stochastic Calculus · Statistical Theory and Methods · Statistical Foundations of Data Science · Linear & Nonlinear Optimization · Convex and Conic Optimization
- **Graduate Certificate in Environmental Studies**: Introduction to the Electricity Sector · Ecosystems, Climate Change and Global Food
- **Research Area**: Missing data, Machine Learning, Sustainable Investing, ESG

Università Cattolica del Sacro Cuore Milan, Italy
M.Sc. in Banking and Finance *Dec. 2020*

Thesis: "An optimisation method for stock modelling: A case study of the U.S. stock market"
Curriculum: Trading & Risk Management — Grade: 110/110 Cum Laude

University of North Carolina at Charlotte Charlotte, NC
M.Sc. in Mathematical Finance *May 2020*

Curriculum: Risk Management — GPA: 4/4.0

Università degli Studi di Milano-Bicocca Milan, Italy
B.A. in Economics for Banks, Insurance and Financial Institutions *July 2018*

Grade: 110/110

University of Glasgow Glasgow, Scotland
Erasmus+ Program, Accounting and Finance *Spring 2016*

EXPERIENCE

Research Experience

Visiting PhD student @ Aggregate Confusion Project	*MIT Sloan School of Management*	2024
Research Assistant - Lifelong learning First Republic Bank	*Princeton University*	2022 - 2023

Teaching Experience

ORF 455: Energy & Commodities Markets	*Princeton University*	Fall 2023, 2024
Foundations in Climate Change and Sustainability (M.Sc. level)	*Skema Business School, Paris*	Spring 2024
STAT 1220: Elements of Statistics I (BUSN)	*UNC Charlotte*	2019 - 2020
STAT 4123: Applied Statistics I	*UNC Charlotte*	2019 - 2020

Professional Experience

Quantitative Analytics Summer Associate | *JP Morgan Chase & Co.* New York City, New York
ALM Research & Strategy *2023*

Analyst Intern | *Eurizon Capital SA* Luxembourg, Luxembourg
Fixed-Income Desk *Dec. 2020 - May 2021*

PUBLICATIONS

1. *Environmental, Social and Governance (ESG) Data Imputation and Greenwashing*, Oct. 2023
   G. Crippa. To appear in The Journal of Impact and ESG investing

2. *Reinforcement Learning Paycheck Optimization for Multivariate Financial Goals*, Nov. 2022
   M. Alaluf, **G. Crippa**, S. Geng, Z. Jing, N. Krishnan, S. Kulkarni, W. Navarro, J. Tang. Risk & Decision Analysis. [link]

Working Papers

Rationalising preferences through multi-objective optimization.

The MV-ESG efficient frontier.

Non-ignorable missing data imputation: the case of sustainability metrics.

Are ESG mutual funds' flows driven by ESG credentials or advertisement?

TALKS

2024

INFORMS Annual Meeting
Seattle *October 2024*

Mathematics and Statistics Seminar Series
Universita' del Piemonte Orientale *July 2024*

Commodity and Energy Markets Association Annual Conference
Boston University *June 2024*

Aggregate Confusion Project Seminar
MIT Sloan School of Management *May 2024*

Oxford-Princeton Workshop XIII
Princeton University *April 2024*

2023

7th Sustainable and Impact Investments International Conference
Sapienza University, Italy *Dec. 2023*

Conversations on the Environment, Responsible Energy, And Life
Princeton University *April 2023*

Center for Policy Research on Energy and the Environment
EPA meeting, Princeton University *April 2023*

ORFE Graduate Student Financial Math Seminar
Princeton University *April 2023*

The Levin Lab
Ecology and Evolutionary Biology dept., Princeton University *March 2023*

AWARDS AND PRIZES

Peter B. Lewis Fund for Student Innovation in Energy and the Environment 2024
Andlinger Center - Princeton University

SEAS Travel Grant 2024, 2023
School of Engineering and Applied Science - Princeton University

Dean's Fund for Scholarly Travel 2023
Graduate School - Princeton University

OTHER

Graduate School Committee member, *Policy subcommittee* (Princeton University, 2024-)

Founder and President of *The Italian Society* (Princeton University, 2024-)

Residential Graduate Student at *Whitman College* (Princeton University, 2024-2025)

Elected Chair of graduate student committee, ORFE Department (Princeton University, 2023-2024)

Environmental Policy Associate (Center for Policy Research on Energy and the Environment, 2023-)

Gene Golub SIAM Summer School on Financial Analytics (Gran Sasso Science Institute, 2022)