Giulia Crippa

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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
- **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
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 Portfolio Management Research - 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]

Skills

Programming/Software: Python, R, VBA, Factset, STATA, Latex, Bloomberg
Certificates: Factset Core Certification (Dec. 2018), Institutional Banking Virtual Internship Program CITI (Apr. 2020)
Languages: Italian, English, French, Russian