

# Giulia Crippa

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## EDUCATION

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### Princeton University

*Ph.D. in Operations Research & Financial Engineering*

Princeton, NJ

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

### University of North Carolina at Charlotte

*M.Sc. in Mathematical Finance*

Charlotte, NC

2019-2020

Curriculum: Risk Management — GPA: 4/4.0

### Università Cattolica del Sacro Cuore

*M.Sc. in Banking and Finance*

Milan, Italy

2018-2020

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

### Università degli Studi di Milano-Bicocca

*B.A. in Economics for Banks, Insurance and Financial Institutions*

Milan, Italy

2015-2018

Grade: 110/110

### University of Glasgow

*Erasmus+ Program, Accounting and Finance*

Glasgow, Scotland

Spring 2016

## EXPERIENCE

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### Research Experience

Research Assistant - U.S. Department of Energy's ARPA-E | *Princeton University* Jan. - Mar. 2025

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

#### Princeton University

ORF 455: Energy & Commodities Markets | *Princeton University*

Fall 2023, 2024

#### Skema Business School

Foundations in Climate Change and Sustainability | *Skema Business School, Paris*

Spring 2024

#### UNC Charlotte

STAT 4123: Applied Statistics I | *UNC Charlotte*

2019 - 2020

STAT 1220: Elements of Statistics I (BUSN) | *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

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1. *Environmental, Social and Governance (ESG) Data Imputation and Greenwashing*, Oct. 2023  
**G. Crippa**. To appear in The Journal of Impact and ESG investing [link]
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, R. Sircar, J. Tang.  
Risk & Decision Analysis. [link]

## Working Papers

ESG mutual funds: Marketing or Impact?. Joint with M. Gasparini  
Rationalising preferences through multi-objective optimization.  
The MV-ESG efficient frontier.  
Non-ignorable missing data imputation: the case of sustainability metrics.

## TALKS

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### 2024

World Finance Conference (Abu Dhabi), INFORMS Annual Meeting (Seattle), Mathematics and Statistics Seminar Series (Universita' del Piemonte Orientale), Commodity and Energy Markets Association Annual Conference (Boston), Aggregate Confusion Project Seminar (MIT Sloan School of Management), Oxford-Princeton Workshop XIII (ORFE)

### 2023

7th Sustainable and Impact Investments International Conference, Conversations on the Environment, Responsible Energy, And Life (Princeton University), Center for Policy Research on Energy and the Environment (EPA meeting, Princeton University), ORFE Graduate Student Financial Math Seminar (Princeton University), The Levin Lab (Ecology and Evolutionary Biology dept., Princeton University)

## AWARDS AND GRANTS

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**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

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### Refereeing

*Quantitative Finance*

## Miscellaneous

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-)

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

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

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

*Last updated: January 2025*