NICOLO CENEDA

Contacts and Websites

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Education

Sep 20 – Pres.
Imperial College London, London (UK)
Doctor of Philosophy (PhD) in Finance:
• Research areas: Theoretical asset pricing with a focus on fixed income securities and financial derivatives; Empirical asset pricing using machine learning models
• Chapters of dissertation: A model of the term structure during times of policy uncertainty; Optimal monetary policy and quantitative easing (with H. Bhamra); The econometrics of portfolio sorts (with V. Corradi and W. Distaso)
• Other research projects: Forecasting the recovery price of NPLs using machine learning (with D. Brigo, W. Distaso and F. Pellegrino); Forecasting the volatility of Treasury futures using machine learning (with Deutsche Bank)
• Teaching: Theoretical asset pricing (2022-24, PhD level, 11 students, Rating: 5.0 / 5.0), Macroeconomics (2023-24, PhD level, 11 students, Rating: 5.0 / 5.0)
• Affiliations: Founding member of the Asset Pricing Research Group

Feb 24 – Jul 24
Stanford University, Stanford (US)
Visiting Scholar at the Stanford Graduate School of Business:
• Visited the Chair of Prof. Zhiguo He

Sep 17 – May 20
University of St. Gallen, St. Gallen (CH)
Master in Banking and Finance, track in Quantitative Finance:
• Thesis: Quantile regression of high-frequency data tail dynamics via a recurrent neural network (supervisor: C. Aymanns)
• Final grade: 5.64 / 6.0

Aug 19 – Dec 19
Cornell University, Ithaca (US)
Master's level exchange at the Johnson Graduate School of Management:
• GPA: 3.97 / 4.0

Sep 14 – Jul 17
Bocconi University, Milan (IT)
Bachelor in International Economics and Finance, major in Finance:
• Thesis: Empirical evaluation of the performance of mutual funds (supervisor: A. Beltratti)
• Final grade: 110 cum laude / 110

Jan 17 – Mar 17
University of California - UCLA, Los Angeles (US)
Bachelor's level exchange in the departments of Mathematics and Economics:
• GPA: 4.0 / 4.0

Additional Education
Aug 17 – Aug 17 • ARPM Bootcamp, New York City (US): Course on Advanced Risk and Portfolio Management
Jun 16 – Jul 16 • HEC Paris, Jouy-en-Josas (FR): Course on Energy and Finance, Final grade: A / A
Jul 15 – Aug 15 • London School of Economics, London (UK): Course on Competitive Strategy and Game Theory, Final grade: A+ / A

Work Experience

Jun 22 – Sep 22
Deutsche Bank – Investment Bank, London (UK)
PhD intern, Quantitative Researcher, Joint between exotic interest rate derivatives trading and algorithmic interest rate strats:
• Developed machine learning, regularized regression, and stochastic volatility models to forecast the realized volatility of U.S. Treasury futures
• Took part in weekly research seminars to provide updates on the project
• Full time offer received (declined)

Jun 19 – Aug 19
Deutsche Bank – Investment Bank, London (UK)
Summer intern, Two rotations, Global markets:
• FX options trading: learnt about trading of hard and emerging market currencies, precious metals, structured volatility and correlation products; priced, risk managed and analyzed portfolios of vanilla and exotic derivatives; worked with the FX quant team to study the spot-vol correlation and test a vega hedging strategy for risk reversals
• Equity derivatives structuring: designed and coded potential systematic trading strategies for the Quantitative Investment Solutions team

Jun 18 – Dec 18
Deutsche Bank – Investment Bank, Zürich (CH)
Off-Cycle intern, Sales, Credits and interest rates:
• Responsible for all new bond issues for the Swiss unit of the bank, personally managing around 140 institutional clients on Bloomberg
• Engaged in pricing and hedging of vanilla and structured products
• Completed research projects for the Zurich and London teams to study the competitiveness of the insurance and equity-linked product markets

Computer Skills

• **Core programming languages:** Python (with TensorFlow); Mathematica; C++
• **Past programming languages:** Matlab; R; Q; EViews; Pascal
• **Other software:** Git; GitHub; Excel; LaTeX; Cloud computing

Languages

• **Mother-tongue:** Italian
• **Business proficiency:** English (TOEFL: 112/120)

Achievements and Awards

Imperial College London, London (UK)
Sep 21 • President's PhD Scholarship (awarded for excellent academic performance and promising research potential)
Sep 20 • Business School Graduate Teaching Assistant Scholarship (full funding throughout the PhD program)

University of St. Gallen, St. Gallen (CH)
Dec 19 • Ranked 1st in a cohort of 133 students in the compulsory courses

Extracurricular Activities

Sep 23 – Pres.
Poker Player – Imperial College Poker Club & PokerStars, London (UK)
• Weekly tournaments or cash games at Imperial College Poker Club
• Frequent online cash games on PokerStars (Number of games since 2023: 77, P&L: +68.08%)

Sep 01 – Pres.
Scoutmaster – European Scout Federation, Treviso (IT)
• My most recent role consists of overseeing the logistics of the group during summer camps