NICOLO CENEDA

Contacts and Websites

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Education

Imperial College London — *London (UK), 09/20 – Present*
Doctor of Philosophy (PhD) in Finance:
- Research areas: Asset pricing theory with a focus on fixed income securities and financial derivatives; Empirical asset pricing using machine learning models
- Working papers: (i) A model of the term structure under different uncertainty regimes; (ii) Optimal monetary policy and quantitative easing (with H. Bhamra); (iii) The econometrics of portfolio sorts (with V. Corradi and W. Distaso); (iv) Forecasting the recovery price of NPLs using machine learning (with D. Brigo, W. Distaso and F. Pellegrino); (v) Forecasting the volatility of Treasury futures using machine learning (with Deutsche Bank)
- Teaching: Asset pricing theory (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; Member of the Centre of Excellence for Quantitative Finance

Stanford University — *Stanford (US), 02/24 – 07/24*
Visiting Scholar at the Stanford Graduate School of Business:
- Conducted research under the supervision of Prof. Z. He

University of St. Gallen — *St. Gallen (CH), 09/17 – 05/20*
Master in Banking and Finance, track in Quantitative Finance:
- Thesis: Quantile regression of high-frequency data tail dynamics via a recurrent neural network
- Final grade: 5.64/6.0

Cornell University — *Ithaca (US), 08/19 – 12/19*
Master's level exchange at the Johnson Graduate School of Management:
- GPA: 3.97/4.0

Bocconi University — *Milan (IT), 09/14 – 07/17*
Bachelor in International Economics and Finance, major in Finance:
- Thesis: Empirical evaluation of the performance of mutual funds
- Final grade: 110 cum laude/110

University of California - UCLA — *Los Angeles (US), 01/17 – 03/17*
Bachelor's level exchange in the departments of Mathematics and Economics:
- GPA: 4.0/4.0

Additional Education
- ARPM Bootcamp: Course on Advanced Risk and Portfolio Management — *New York City (US), 08/17 – 08/17*

Work Experience

Deutsche Bank — *London (UK), 06/22 – 09/22*
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)

Deutsche Bank — *London (UK), 06/19 – 08/19*
Summer intern, Two rotations, Global markets:
- FX options trading: learned 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

Deutsche Bank — *Zürich (CH), 06/18 – 12/18*
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
- President's PhD Scholarship (awarded for excellent academic performance and promising research potential)
- Business School Graduate Teaching Assistant Scholarship (full funding throughout the PhD program)

University of St. Gallen
- Ranked 1st in a cohort of 133 students in the compulsory courses

Extracurricular Activities

PhD Advisor – Imperial College Student Investment Fund — *London (UK), 10/24 – Present*
- Advising the quantitative strategy division on interest rate modelling, derivatives pricing, macroeconomics and monetary policy (£100,000 AUM)

Poker Player – Imperial College Poker Club & PokerStars — *London (UK), 09/23 – Present*
- Weekly tournaments or cash games at Imperial College Poker Club
- Regular online cash games on PokerStars
- Working on the development of a Python package to analyse game performance and statistics