NICOLO CENEDA

Contacts and Websites

Mobile: +44-7425883261
Email: n.ceneda20@imperial.ac.uk
Personal webpage: nicoloceneda.github.io
GitHub: www.github.com/nicoloceneda

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%)
- Working on the development of a Python package to analyse game performance and statistics

Sep 01 – Aug 20 | Scoutmaster – European Scout Federation, Treviso (IT)
- My most recent role was to oversee the logistics of the group during summer camps