Pietro Maria Sparago

CONTACT INFORMATION

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CURRENT RESEARCH INTERESTS

Stochastic processes in finance: modelling and microfoundations, simulation, limit theorems, fundamental equations, statistics (time series econometrics, signal processing). Mathematical finance: model-free pricing (estimation of state prices and state price densities, model-free hedging), volatility modelling.

EDUCATION

London School of Economics and Political Science, London, United Kingdom

MSc, Quantitative Methods for Risk Management. Graduation: July 2022.

- Department of Statistics. Received unconditional offer for the MPhil/PhD in Statistics.
- SSLC Student Representative.
- Elective coursework from the Department of Mathematics: Probability and Measure (MA411), Mathematics of Black and Scholes Theory (MA415), The Foundations of Interest Rate and Credit Risk Theory (MA416), Research Topics in Financial Mathematics (MA422).
- Elective coursework from the Department of Statistics: Probability and Mathematical Statistics I & II (PhD courses) (ST452/ST453).
- Compulsory coursework in stochastic processes, statistical risk management and computational methods for finance and insurance.

Bocconi University, Milan, Italy

MSc, Finance (110/110 *Cum Laude*), April 2020.
Major in Quantitative Finance and Asset Management.

- Department of Finance.
- Dissertation Topic: *"Low Frequency Financial Econometrics"*
  Research thesis on the econometrics of frequency decompositions of discrete time series. Discussion and derivation of the low frequency Fourier synthesis of finite samples. Treatment of a time-scale decomposition of discrete time series. Derivation of the equally weighted periodogram (EWP) estimator of long-run variance for autocorrelation-robust tests. Spectral density-based estimation of long-run variance.
- Thesis advisor: Claudio Tebaldi, PhD.
- Relevant coursework in mathematical finance and applied stochastic processes, econometrics, financial statistics, time series analysis, applied machine learning, risk management, financial economics and corporate finance.

- GPA 29.43/30 (98%)

Bocconi University, Milan, Italy

BSc, Management, October 2017.

- Department of Management and Technology.
- Relevant coursework in pure and applied mathematics, statistics, introductory financial mathematics, accounting, economics (macro, micro and competition) and organizational theory.
- GPA 27.39/30 (91%)

Relevant Working Experience

Bocconi University, Milan, Italy **September, 2020 - February, 2021**

MSc Teaching Assistant

- 20135 - Theory of Finance 2020/2021.
  TA work includes: preparation of exam drafts and assignment questions, management of the online learning portal of the course.

Computer Skills

Python scientific programming: numpy, scipy. Data visualization: matplotlib.
Some experience with R, C++, Matlab and KNIME.
Databases: some experience with SQL for MS Access.
Proficient in typesetting using LaTeX.
Spreadsheets and macros with MS Excel.

Languages (other than Italian)

English C1 (IELTS 8, R9 L8.5 W7 S7.5, October 2020)
Spanish B1 (MSc curricular exam. 30/30)