

SIMONE BOLDRINI

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EDUCATION

Bocconi University

*PhD in Economics and Finance (track finance).
Representative Finance*

Milan, Italy
September 2024-
Present

Bocconi University

MSc in Economic and Social Sciences - GPA: 110 cum laude/110

Milan, Italy
September 2020 -
December 2022

Thesis: "The role of the non-banking sector on monetary policy transmission: evidence from Euro Area monetary policy"

Supervisors: Prof. Elena Carletti & Prof. Filippo de Marco

In this paper, I study how the importance of the non-banking sector affects the transmission of monetary policy in a panel of Euro Area countries. To do so, I employ a local projections model, where monetary shocks are obtained from high-frequency variations of interest rate derivatives around monetary announcements. Paper developed using mainly R and Stata.

Bocconi University

BSc in Economics and Finance - GPA: 110 cum laude/110

Milan, Italy
September 2017 - July 2020

The Wharton School, University of Pennsylvania

Exchange Program, Major in Finance - GPA: 4.0/4.0

Philadelphia, USA
January 2020 - May 2020

PROFESSIONAL EXPERIENCE

European Central Bank

Analyst – DG Macropprudential policy and financial stability (DGMF)

Frankfurt am Main, Germany
October 2023 – August 2024

- Contributing to the update of the phase IV NGFS climate scenarios by developing a methodology to enhance sectoral granularity of the current output and improve stress test models.
- Estimation of elasticities of substitution between capital, labor and energy using international multisector datasets and their incorporation with IAM model outputs used in the scenarios.
- Developing the Fit-for-55 scenarios to assess the resilience of the EU financial system during the implementation of the package and the transition to a lower carbon economy.
- Estimation of economic variables and commodity prices across scenarios.

European Central Bank

Trainee and Analyst - Counsel to the Executive Board (CCC)

Frankfurt am Main, Germany
September 2022 – October 2023

- Produced two ECB occasional papers that analyse the exposure of Euro Area banks to nature-related risks using financial regulatory data and additional datasets. [Excel, Python, SQL, Git]
- Developed a variety of new methodologies to assess the sensitivity of banks' portfolios to the depletion of ecosystem services and to climate change.
- Briefed Executive Board members on policy implications of climate and nature-related risk to the economy and the financial sector.
- Produced reports and memos for policy-related work used both internally (non-monetary policy briefing book and documents for EB members) and externally.

IGIER - Innocenzo Gasparini Institute for Economic Research, Bocconi University

Research Assistant to Prof. Mariano Massimiliano Croce, Dept. of Finance

Milan, Italy
April 2021 - June 2022

- Contributed to the empirical analysis for a FED International Finance Discussion Paper by collecting, refining, and analyzing data originating from different international datasets.
- Performed econometric analysis (VARs) to understand how shocks to these variables can impact small open production economies using a sample of Western European countries. [Stata]
- Visualized the results using an interactive web dashboard where you can choose the sample, the variable, and the shocks to generate the impulse responses. [Python, Plotly and Dash]

IGIER - Innocenzo Gasparini Institute for Economic Research, Bocconi University

Research Assistant to Prof. Dmitriy Sergeyev

Milan, Italy
April 2022 - June 2022

- Assisted in the preparation of surveys aimed at understanding how announcements of fiscal policies are internalized by economic agents and how they impact their expectations. [Qualtrics]

IGIER - Innocenzo Gasparini Institute for Economic Research, Bocconi University

Research Assistant to Prof. Barbara Rindi, Dept. of Finance

Milan, Italy
June 2020 - October 2020

- Developed and maintained models which analyze the effects of the variation of the tick size and fees on the qualities of a market and on traders' welfare.
- Improved the previous modelling infrastructure with the implementation of Python which led to more efficient and faster code.

LANGUAGE AND IT SKILLS

Italian: mother tongue

English: fluent (IELTS 8.0, CEFR level: C1, date: 05/05/2018)

French: lower-intermediate (approx. B1)

Suite Office: Professional proficiency - ECDL Full Standard and ECDL Advanced (modules PowerPoint e Excel).

SQL/Python: Advanced knowledge - **R/ Stata/MATLAB/Tableau/Latex:** Upper-intermediate knowledge

Thomson Reuters Eikon - Version 4 & DataStream certifications: Passed with distinction (November 2020)

PUBICATIONS

Policy papers

Living in a world of disappearing nature: physical risk and the implications for financial stability, with Andrej Ceglar, Irene Heemskerk, Chiara Lelli and Laura Parisi. ECB Occasional paper No 333, 2023.

The impact of the euro area economy and banks on biodiversity, with Andrej Ceglar, Irene Heemskerk, Chiara Lelli and Laura Parisi. ECB Occasional paper No 335, 2023.

Long-Run Sectoral Transition Risk using a Hybrid MRIO/IAM Approach, with George Krivorotov.

ADDITIONAL INFORMATION

- Recipient of the **Bocconi Graduate Merit Award scholarship** (2020-21 and 2021-22)