

Tesfaye Sebastiano Salarin

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Education

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- University College of London, Department of Computer Science** 09/2024 – Present
Visiting Ph.D. at the [Financial Computing & Analytics](#) group
- University of Trento, Department of Economics & Management** 10/2021 – Present
Ph.D. in Economics and Management
- **Research Interests :** Market Microstructure, High-Frequency Trading, Algorithmic Trading, FinTech, De-Fi, Econometrics, NLP, Machine-Learning and AI for financial application
- Cà Foscari University of Venice, Department of Economics** 09/2019 – 10/2021
MS in Finance, 110 Cum Laude/110
- **Courses:** Derivatives and Insurance, Computational Finance Lab, Advanced Econometrics, Stochastic Calculus for Finance, Stochastic Models for Finance, Statistical Methods for Risk Analysis, Risk Management

Work Experience

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- Akos S.r.l.** 02/2021 – 09/2021
Internship - Junior Analyst
- **Developed Skills:** Assisted in M&A deals (from beginning to Due Diligence), company valuation models (DCF, multiples) for SMEs under management
- University of Trento, Department of Economics & Management** 09/2022 – 04/2024
TA in *Introduction to Computer Programming*, BSc Course in *Economics and Management*
- **Developed Skills:** RStudio, analytical thinking, troubleshooting and debugging, algorithmic design, problem-solving, inter-communicative skills, time management, class schedules, assessment and marking
- Cà Foscari University of Venice, Department of Economics** 01/2021 – 03/2021
TA in *Computational Finance*, BSc Course in *Economics, Markets and Finance*
- **Developed Skills:** RStudio, quantitative finance, data analysis, problem-solving, inter-communicative skills, time management, class schedules, assessment and marking
- Capone-Salmeri-Vianello Dott.ri Commercialisti Ass.** 05/2018 – 08/2018
Internship – Accounting Assistant
- **Developed skills:** Assisted in accounting tasks, deals negotiation, and selling site-visits

Publications and Projects

Research Paper

Estimating the short-term stock market reaction to non-financial information: an Event-Study approach on ESG News (2024) - Currently under submission at *Journal of Banking and Finance in the [Generative AI in Finance](#) Special Issue*

VERA Academy, Cà Foscari University of Venice - Research Assistant

At VERA Academy from March 2021 to October 2021, I collected data on local public finances of Italian municipalities from 1998-2018, carried out data cleaning and econometric analysis for a report to be included in the *Ca' Foscari Report on Italian Municipalities*.

Skills

Programming Languages: RStudio (Advanced), Python (Intermediate), Stata (Intermediate), MATLAB (Beginner)

Spoken Languages: Italian (Native language) English (Advanced), French (Intermediate), German (Intermediate), Spanish (Beginner)