Nico Rosamilia

nico.rosamilia@polimi.it — EFI Research Group — Italian and Canadian nationality

I have a strong aptitude for analysis, modeling, and critical thinking combined with intellectual curiosity and investment passion. I efficiently communicate concepts orally and in writing, valuing collaboration with team members at all levels. My research defines material ESG indicators and constructs efficient portfolios customizing an ML algorithm

Ph.D. Candidate — 2021—2024

Polytechnic University of Milan, Profile — Milan, IT

Award: National Operational Programme on Research and Innovation — 2021—2024

EU program that aims at overcoming the effects of the crisis and its social consequences and preparing a green, digital, and resilient recovery of the economy

Visiting Researcher — 2023

University of Queensland. Supervisors: Saphira Rekker, Min Zhu — Brisbane, AU

Professional References

Professor Saša Drezgić, *University of Rijeka*, Former Ministry of Finance

Professor Paolo Zacchia, *CERGE-EI*

Professor Giancarlo Giudici, *Polytechnic University of Milan*

Professor David Hillier, *Strathclyde Business School*

Teaching and Research fields

Primary fields: Asset Pricing, Sustainable Finance

Secondary fields: Climate Finance, Macroeconomics, Machine Learning

Mentoring and supervising: Master thesis students

EXPERIENCE

Financial External Advisor — 2023

GMA International Services, Inc. — Davie - FL, US

Quarterly financial reports. Forecasting of prices and returns of contracts for negotiation and bidding

Asset Management — 2023

JPMorgan Chase — Virtual experience program on Forage

Clients' key investment objectives, risk appetite, and investment restrictions for suitable investment solutions. Construction of investment portfolios. Quantitative fundamental analysis for stocks. KPIs for clients' investment portfolios

AMBassadors for sustaInable transITION — 2023—2024

AMBITION, 7 Universities and 1 NGO — Kenya & The Netherlands

Life cycle sustainability assessment. Integrated energy and cross-sectorial modeling for the sustainable transition. Governing the just sustainability and resilience transition

Financial Quantitative Analyst — 2021—2024

National Operational Programme on Research and Innovation — European Union & Italy

Define advanced methodologies to assess the scoring of SME financial and environmental sustainability. Evaluate the impact and adaptation to climate change

Financial External Associate — 2021—2024

Intellico — Milan, IT

Collect and manage non-financial info related to ESG pillars. Engage managers of private firms through financial and non-financial disclosure services

Sales — 2016—2017

David Youngson and Associates — Toronto, CA

Managing a team of salespeople at trade shows

Financial Consultant — 2015—2016

Banca IMI - Be Shaping the Future — Milan, IT

Revision of FOREX cash architecture. Market Data Spreadsheet. Analysis of data flow from market to trading platform for hedging operations

EDUCATION

M.A. Economics — 2019—2021

CERGE-EI, Center for Economic Research and Graduate Education - Economics Institute — Prague, CZ

Researcher — 2018—2019

University of Rijeka. Supervisors: Saša Drezgić, Igor Cvećić. Mentor: Helena Blažić — Rijeka, HR

M.Sc. Management Engineering — 2013—2015

Polytechnic University of Milan — Milan, IT

B.Sc. Management Engineering — 2010—2013

University of Naples Federico II. First Year of Bachelor in Computer Science, University of Perugia — Naples, IT

RESEARCH PAPERS

Rating Agreement for ESG and Efficient Portfolios Creation
Short Abstract: we identify material ESG indicators to construct efficient portfolios

How Should Society Ensure Against Natural Disaster, *Bianchini, R., Croce, A.,* ***Rosamilia, N.***
Short Abstract: extreme weather events, firms financial performance, and the role of the European solidarity funds

Forecasting and Prediction: Bayesian Econometrics and Machine Learning
Short Abstract: we use Bayesian forecasting and Machine Learning algorithms to explore the prediction and forecasting angle of ESG in the asset pricing literature

Climate Risk and Brand Valuation, *Konstantios, D.,* ***Rosamilia, N.***
Short Abstract: we use firm-level climate risk, create a composite ESG risk index, and analyze effects on brand valuation

Should I Stay or Should I go? Transfers, Trade Gains, and Capital Accumulation in a Fiscal Union
Short Abstract: we evaluate the incentive compatibility of the optimal fiscal union model for countries in the European Monetary Union, comparing the trade gains in the currency union with the transfers in the fiscal union

Fiscal stimulus for EMU countries not meeting SGP criteria,*Cvečić, I., Drezgić, S.,* ***Rosamilia, N.***
Short Abstract: the effects of the 2010 dry-up in the credit supply for Italian non-financial firms on unemployment

Feminist Economics, Unpaid Caregiving, *term paper*

Italian Household Consumption After the 2008 Crisis, *term paper*

The Optimum Currency Areas, *term paper*

INTERNATIONAL CONFERENCES

XXXIV AiIG, Humanizing technologies for a better society. Purpose-driven innovation to empower people — Oct 2023
Polytechnic University of Milan – Lecco Campus — Lecco, IT

IAFDS, International Accounting & Finance Doctoral Symposium — June 2023
SKEMA Business School — Paris, FR

ICEE, Tenth Italian Congress of Econometrics and Empirical Economics — May 2023
University of Cagliari — Cagliari, IT

XXXIII AiIG, Redesigning networks and supply chains in times of transition — October 2022
National Research Council and Sapienza University of Rome — Rome, IT

EEA-ESEM, 37th European Economic Association - 74th European Econometric Society meetings — August 2022
Bocconi University — Milan, IT

IAFDS, The International Accounting & Finance Doctoral Symposium — June 2022
University of Strathclyde — Athens, GR

DIGITOMICS, International Scientific Conference Economics of Digital Transformation — June 2019
University of Rijeka, Faculty of Economics and Business — Opatija, HR

SUMMER SCHOOLS

Striving for research quality — September 2023
XXXI AiIG, Alma Mater Studiorum – Università di Bologna — Bologna, IT

Macroeconomic Forecasting and Analysis in the Machine Learning Era — July 2023
SIde, S.A.Di.Ba. - Scuola di Automazione per Dirigenti Bancari, Bank of Italy — Perugia, IT

It's Not About Teaching, It's About Learning — September 2022
XXX AiIG, Università degli studi di Bergamo — Bergamo, IT

Advanced Bayesian Econometrics: Bayesian Multivariate Models and Forecasting — August 2022
SIde, Università Ca' Foscari — Venice, IT

Panel Data Econometrics: Theory and Applications — July 2022
SIde, University of Bologna — Bertinoro, IT

PROFESSIONAL COURSES

Canadian Securities Institute, Moody's Analytics Training Certification Services — Toronto, CA
Canadian Securities Course. Baseline regulatory requirement to perform securities and mutual fund transactions in many financial services positions

Trading and Portfolio Management
Asset returns, OHLC and implied volatility. Forex market infrastructure, fixed, floating, managed (dirty) float regimes. Directional options trading strategies for speculators and usefulness filtering. Marginal benefits of options positioning

SKILLS

Computer skills
Python, R, Matlab, Stata, Office, LaTeX. Electronic trading platforms

Languages

- **English**, **Italian**: Fluent
- **Croatian**, **Spanish**: Basic

VOLUNTEER EXPERIENCE

Forum dei Giovani 2010—2016
Youth association that organizes entertainment and cultural events

ACR "Azione Cattolica Ragazzi" 2005—2010
Association for children and teenagers organizing social events and charity initiatives