

Nico Rosamilia

Italian and Canadian nationality
nico.rosamilia@polimi.it — [EFI Research Group](#)

I have a strong aptitude for analysis, modeling, and critical thinking combined with investment and asset management passion. I efficiently communicate concepts orally and in writing, valuing collaboration with team members. In my research, I construct efficient portfolios and create a composite risk index also in a climate and sustainable finance angle

Ph.D. Candidate, Finance 2021—2024
School of Management, Politecnico di Milano, [Profile](#) Milan, IT

Award: European Regional Development Fund 2021—2024
National Operational Programme on Research and Innovation: *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*, Professor [Giancarlo Giudici](#), *Polytechnic University of Milan*
 Former Ministry of Finance Professor [David Hillier](#), *Strathclyde Business School*
 Professor [Paolo Zacchia](#), *CERGE-EI*

Teaching and Research fields

Primary fields: Asset Pricing, Sustainable Finance
Secondary fields: Climate Finance, Macroeconomics, Machine Learning
Mentoring and supervising: Master thesis students

EXPERIENCE

AMBassadors for sustainable transition 2023—2024
AMBITION: *towards the sustainable transition in Europe and Africa* Kenya & The Netherlands
 Integrated energy and cross-sectorial modeling for the sustainable transition. Governing the just sustainability and resilience transition. Life cycle sustainability assessment

Financial External Advisor 2021—2024
Intellico Milan, IT
 Evaluate ESG disclosure effects on accounting and market performances. Engage managers of private firms through financial and non-financial disclosure services. Article: [AI and ESG](#)

Financial Quantitative Analyst 2021—2024
European Regional Development Fund European Union & Italy
 National Operational Programme on Research and Innovation: define advanced methodologies to assess the scoring of SME financial and environmental sustainability. Evaluate the impact and adaptation to climate change

Management Consultant 2017—2018
SVS Marketing Toronto, CA
 Collaborate in marketing campaigns, conduct market research and project presentations

Sales 2016—2017
David Youngson and Associates Toronto, CA
 Managing a team of salespeople at trade shows

Management Consultant 2015—2016
Banca IMI - Be Shaping the Future Milan, IT
 Revision of FOREX cash architecture. 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 Cvečić. 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

An Alternative Strategy for Portfolio Construction

Short Abstract: customizing a Random Forest algo to create portfolios through best-performing firms selection

Beyond the EChO₂ Chamber: Efficient Sustainable Portfolios

Short Abstract: adopting an asset pricing perspective to highlight ESG-type metrics for the construction of efficient portfolios in 5 global markets

Bridging Financial and Credit Risk with Multidimensional Data into a Composite Risk Index

Short Abstract: creation of a composite risk index integrating financial, credit, and non-financial information

How Should Society Ensure Against Natural Disaster

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: 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: firm-level climate risk to 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: 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, 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