NICOLA BARTOLINI

Graduate student

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EDUCATION

PhD in statistics
University of Bologna. Department of statistics
📅 2021 -   📍 Bologna, Italy

Master in Quantitative Finance
University of Bologna. Department of statistics
📅 2018 - 2020   📍 Bologna, Italy

Grade: 110/110 Cum Laudae

Bachelor degree Banking and Finance
University of Pisa. Department of economics
📅 2014 - 2018   📍 Pisa, Italy

Grade: 110/110

Diploma of Liceo scientifico
Liceo scientifico Enrico Fermi
📅 2009-2014   📍 Cecina , Italy

MS Thesis
Climate change risk in finance: A credit risk approach
📅 17/12/2020   📍 Bologna

- Develop a model for including the transition risk component of the climate change risk into a credit risk model..

TECHNICAL SKILLS

Mathematics

- Real analysis, introduction to complex analysis, probability theory, stochastic calculus

Financial maths

- Black and Scholes model for plain vanilla derivatives and exotic products
- Short rate models (Vasicek, CIR, Hull and White)
- Intensity based model for defaultable bonds
- market Libor model

Computational finance

- Simulations of stochastic processes via Monte Carlo method
- Fourier methods for option pricing
- variance reduction techniques (control variate, antithetic variate)

Econometrics

- OLS estimation technique
- Maximum likelihood estimation technique
- MA, AR, ARMA, ARCH, GARCH

WORK EXPERIENCE

Teaching assistant
University of Bologna
📅 06/Sep/2021 - 17/Sep/ 2021   📍 Bologna, Italy

LOOKING FOR

" To work in a international, dynamic and competitive organization where one could also learn everyday"

TECHNICAL STRENGTH

C++	●●○○○
Matlab	●●○○○
Python	●●●○○
Latex	●●●○○
MS Office	●●○○○

LIBRARIES

Numpy   Scipy   Pandas   Matplotlib
Boost

STRENGTHS

Hard-working
Ability to Work Under Pressure
Motivator & Leader
Conflict Resolution   Time Management
Target oriented   Able to travel
Flexibility and Adaptability

LANGUAGES

English	●●●●○
Italian	●●●●●

- Tutor activity at the university of Bologna for the crash course in reassessment in real analysis for the master degree course in Quantitative Finance, in September 2021 before the start of the lectures.

Summer job

Bagno La Zattera

📅 May 2012 - Sep 2012   📍 Donoratico, Italy

- Lifeguard on the beach.

Summer job

Bagno La Zattera

📅 June 2013 - Sep 2013   📍 Donoratico, Italy

- Lifeguard on the beach.

PERSONAL TRAITS

The reason why I like so much the field of quantitative finance is the fact that it is a challenging and very stimulating field where I can test myself in order to reach the targets that are given to me. Moreover I like this field for the possibility of working in teams of people coming from different fields so that the meeting is a great possibility to learn and expand my knowledge and competences.

HOBBIES

Reading newspaper
Have a keen eye on current affairs

Music Addict
Listen quality music of every genre

Motorbike
Going for a ride with my motorbike whenever possible

Sport
Chalistenics