Nicola Bartolini

POST DOC RESEARCHER · STATISTICAL SCIENCES

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Education

University of Bologna *Bologna*
PHD STATISTICS *01/2022 - 06/2025*
- Supervisor: Prof. Silvia Romagnoli
- Research field: Weather derivatives, Climate risk and Applied Time Series Analysis, Energy Commodity Markets

University of Bologna *Bologna*
MS QUANTITATIVE FINANCE *09/2018 - 12/2020*
- Grade : 110/110 Cum Laudae
- Skills: Real and Complex Analysis, Financial Mathematics, Time Series Analysis, Python, LaTex

University of Pisa *Pisa*
BS BANCA, FINANZA E MERCATI FINANZIARI *09/2014 - 02/2017*
- Grade : 110/110
- Skills: Business Economics, Corporate Finance, Financial Markets

Professional Experience

2025-present	**Pos-Doc Teaching Assistant**, University of Bologna Department of statistics
2021-2025	**Graduate Teaching Assistant**, University of Bologna Department of statistics
06/2012-09/2013	**Summer job beach Lifeguard**, Bagno La Zattera

Publications

PUBLISHED

Nicola Bartolini, Silvia Romagnoli, Rafay Abdul. ”Hedging the Financial Risk of Water Scarcity: The Use of Weather Derivativesr”. *Modern Concepts and Practices of Climate Finance*, 1–44, 2024.

Nicola Bartolini, Silvia Romagnoli, Amia Santini. Water Shortage and Mitigation Solutions: a focus on new physical and financial hedging tools.” *The Journal of Futures Markets*, 2025.

ACCEPTED

Nicola Bartolini, Silvia Romagnoli, Amia Santini. ”A climate risk hedge? Investigating the exposure of green and non-green corporate bonds to climate risk”. *Energy Economics*, 2025.

UNDER REVIEW

Nicola Bartolini, Silvia Romagnoli, Amia Santini. ”Understanding climate risk in Europe: Are transition and physical risk priced in equity and fixed-income markets?”. *Journal of Empirical Finance*, 2024.

Nicola Bartolini, Giorgio Bongermino, Silvia Romagnoli, Amia Santini. ”Modeling commodity futures with realized volatility”. *Journal of Commodity Markets*, 2025

Conference

Nicola, B.. 2025. Water Shortage and Mitigation Solutions: A Focus to New Physical and Financial Hedging Tools. EFI10 Conference: University of Viterbo Department of Economics, Viterbo, Italy.

Nicola, B.. 2025. Modelling Commodity Futures with Realized Volatilities. Does beats GARCH(1,1) ? XXVI QF Workshop Conference: University of Palermo, Department of Economics, Palermo, Italy.

Teaching Experience

Fall 2021, 2022, 2023, 2024	**Reassessment of Real Analysis**, Teaching Assistant	*University of Bologna*
Spring 2025	**Python Code and Data Science**, Teaching Assistant	*University of Bologna*
Spring 2023, 2024	**Tutor at Bertinoro GrEnFin Summer School**, Teaching Assistant	*University of Bologna*

Professional Skills

Skills

Maths	**Time Series Analysis, Statistical Inference, Mathematical Finance, Stochastic Calculus, Real and Complex Analysis**,
Statistics	**Time Series Analysis, Statistical Inference, Maximum Likelihood Estimation, Indirect Inference**,
Coding	**Python, C++, Matlab, LaTex**,
Software	**Docker, MS Office**,