



# Marco Vitelli

**Date of birth:** 28/01/1996 | **Nationality:** Italian | **Phone number:** (+39) 3397191016 (Mobile) | **Email address:** [marco.vitelli3@unibo.it](mailto:marco.vitelli3@unibo.it) | **Address:** Via Vittorio Emanuele 133, 83027, Mugnano Del Cardinale (AV), Italy (Home)

## ● EDUCATION AND TRAINING

01/11/2022 – 09/09/2026 Bologna, Italy

**PHD IN STATISTICAL SCIENCES** Alma Mater Studiorum of Bologna

**Website** <https://phd.unibo.it/statistics/en> | **Field of study** Statistics, Quantitative Finance

20/09/2020 – 28/10/2022 Bologna, Italy

**MASTER IN STATISTICS, ECONOMICS AND BUSINESS** Alma Mater Studiorum of Bologna

**Address** Via Zamboni, 33, 40126, Bologna, Italy | **Website** <https://corsi.unibo.it/2cycle/StatisticsEconomicsBusiness> |

**Field of study** Statistics and Economics | **Final grade** 110 cum laude |

**Thesis** Statistical methods and tools for simultaneous multivariate regression and cluster analysis with sparse covariance and regression coefficient matrices

31/01/2022 – 30/03/2022 Bologna, Italy

**RESEARCH ASSISTANTSHIP** Alma Mater Studiorum of Bologna - Department of Statistics "Paolo Fortunati"

In my Research Assistantship I investigated the asymptotic properties of some estimators of the covariance matrix of the Maximum Likelihood Estimator under Gaussian linear cluster-weighted models. I also evaluated the performance of some algorithms for the estimation of the Maximum Likelihood Estimator with a Monte Carlo study based on the analysis of simulated datasets.

**Address** Via Belle Arti, 41, 40126, Bologna, Italy | **Website** <https://stat.unibo.it/it> | **Field of study** Statistics |

**Type of credits** ECTS | **Number of credits** 12

07/06/2022 – 07/09/2022 Dublin, Ireland

**VISITING STUDENT** University College Dublin

Research period

**Field of study** Statistics

19/09/2017 – 14/07/2020 Fisciano (SA), Italy

**BACHELOR OF ECONOMICS** University of study of Salerno

**Address** Via Giovanni Paolo II, 132, 84084, Fisciano (SA), Italy | **Website** <https://corsi.unisa.it/economia-e-commerce/en/home> |

**Final grade** 110 cum laude | **Thesis** LA LEGGE DI VERDOORN: UN'ANALISI NON PARAMETRICA PER LE REGIONI EUROPEE

## ● SCIENTIFIC AND TEACHING ACTIVITIES

### Tutor

Teaching Assistant for Bachelor's and Master's courses in Statistics, Probability, and Mathematics at the University of Bologna.

Period of activity: October 2023 - current.

### PhD research activity.

Research field: financial asset pricing.

Research topic: parametric local volatility models.

● **LANGUAGE SKILLS**

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Mother tongue(s): **ITALIAN**

Other language(s):

|         | UNDERSTANDING |         | SPEAKING          |                    | WRITING |
|---------|---------------|---------|-------------------|--------------------|---------|
|         | Listening     | Reading | Spoken production | Spoken interaction |         |
| ENGLISH | C1            | C1      | C1                | C1                 | C1      |

Levels: A1 and A2: Basic user; B1 and B2: Independent user; C1 and C2: Proficient user

● **DIGITAL SKILLS**

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**Programming**

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- R
- MATLAB