Andreini Paolo

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Personal details: Born on 29th June 1990, Italian, Male

EDUCATION:

09/2015- ongoing **PhD Candidate in Economics and Finance,**
University of Rome, Tor Vergata, Rome, Italy.
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09/2015-06/2016 **Graduate Program, EIEF**
Einaudi Institute for Economics and Finance
Graduate Program at EIEF, courses in Econometrics and Finance mostly focused on Macroeconometrics, time-series analysis, Factor models, Empirical Asset Pricing, Bayesian Econometrics.

09/2012-02/2015 **M.S. in Economics**, (LM-56)
Catholic University of Milan, Curriculum Finance and International Markets, final mark : 110/110.
Dissertation: “ Price and Quantity setting in concorrenza monoplistica: un’analisi sperimentale condotta in laboratorio”, supervisior: Assenza Tiziana, Macroeconomics
Academic year 2013-2014

01/2014-06/2014 **LLP Erasmus**, Hogeschool van Amsterdam, Amsterdam (Netherlands), duration 6 months.

09/2009-10/2012 **Bachelor’s degree in Economics**,
Catholic University of Milan, final mark: 106/110.
Dissertation: “Analisi congiunturale delle principali variabili macroeconomiche della Polonia “, supervisor : Femminis Gianluca, subject: Economia Politica II.
Main Courses: Mathematics, Financial Mathematics, Statistics, Applied Statistics

2004-2009 **Maturità Scientifica**, Liceo Scientifico Decio Celeri of Lovere.

OTHER RELEVANT SCHOOLS AND COURSES:

09/2016 **San Miniato Summer School in Mathematics for Economics**
San Miniato, Pisa, Italy.
Advanced courses in Mathematical Finance, topics: Probability, Stochastic Calculus, Brownian motion, Ito processes, Martingales, Cox-Ross-Rubinstein model (Binomial Model), VaR model, Samuelson Black-Scholes model.

07/2016 **Summer School in Macroeconometrics**
Graduate School of Economics (GSE), Barcelona, Spain
Advanced courses in Macroeconometrics, topics: nonstationary processes and non-linear time series, held by Gabriel Perez-Quiros and Laura Mayoral.

06/2016 **Introduction about Dynamic Factor Models**
EIEF
Course held by Marco Lippi

05/2015 **High-Dimensional Covariance Estimation with Applications**
University of Rome “tor Vergata”
Course held by Mohsen Pourahmadi

03/2015 **Bayesian Econometrics Course**
University of Rome “ Tor Vergata”
Course in Bayesian computation held by Dimitris Korobilis
Topics: Bayesian methods, Bayesian Computation

TEACHING EXPERIENCE:

09/2016-01/2017 **Asset Pricing – Master of Science Banking and Finance**
Teaching assistant of the Asset Pricing course held by Herzel Stefano. Assignments correction and office hours duties for the students.

WORKING EXPERIENCE:

04/2015-06/2015 **Junior Financial Risk Analyst in Financial Risk Management unit at UniCredit**, Milan.
IPV (Indipendent Price Verification) process, KiloVar calculation, Curves setup and modification.

12/2014-03/2015 **Internship in Credit Risk FIBS Monitoring at UniCredit**, Milan.
Monitoring of FIBS (Financial institutions, Banks and Sovereigns) counterparties, Valuation of their creditworthiness and credit appetite.

LANGUAGE SKILLS:

Languages: Italian: Mother tongue
English: Advanced (C1)
Spanish: Basic (B1)
Dutch : Elementary (A1)

COMPUTER SKILLS:

Windows Office: Word, Excel, PowerPoint, Acces, Outlook
Programming: MatLab, Rstudio, Julia, VBA
Typesetting: LaTeX
Other Datastram, Eikon, Bloomberg workstation, SAS

HOBBIES AND PERSONAL INTERESTS:

Football, skiing, swimming, tv series, videogames, reading .

Autorizzo il trattamento dei miei dati personali ai sensi del Dlgs 196 del 30 giugno 2003