

**AMBROGIO DALO'**

Citizenship: Italian

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## EDUCATION

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### **2013 SUMMER SCHOOL IN ECONOMICS AND FINANCE - Canzei**

### **2012 – 2009 UNIVERSITY OF ROME TOR VERGATA, FACULTY OF ECONOMICS**

Master degree course in Quantitative Finance ( 110/110 *cum laude*)

Thesis in Evaluation Methods in Economics – Title : “Analysis of Spreads on Sovereign Bonds in Europe” *Supervisor:* Doctt. Rocco Ciciretti.

Thesis argument: the aim of the analysis is to verified, by means the application of a multifactorial model, the determinants of spread on European government bond evolution. In particular, the attention is focused on the cost of systemic risk that each country have to sub stain.

### **2009 – 2005 UNIVERSITY OF BARI, FACULTY OF ECONOMICS**

Bachelor degree in Economics and Management/Financial Institutions (105/110)

Thesis in Statistics – Title: “CAPM Application: the Historical Evolution of Betas in to the Banking Sector” *Supervisor:* Doctt. Saverio Troiani.

Thesis argument: the aim of the analysis was to verified, by means the CAPM, the evolution of Banking Sector’ Betas to check if in that period the banks sector become more or less riskier than it was in the past.

### **2005 – SCIENTIFIC HIGH SCHOOL MARIE CURIE**

Scientific high school degree 78/100.

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## WORKING PAPERS and CURRENT RESEARCH PROJECTS

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- “*Socially Responsible Versus Conventional Investment Fund Performance: the State of the Art*” (with Leonardo Becchetti, Rocco Ciciretti, Stefano Herzel) Research Project
- “*An Eurozone systemic risk indicator: EBRA (European Bond Risk Aversion)*” Research Project

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## LANGUAGES

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**Italian:** mother tongue

**English:** Oral and written comprehension *B2 level* - **CERTIFICATE *The British Institute of Rome***

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## COMPUTER SKILLS

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Microsoft Office, MatLab, E-Views, DATASTREAM

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## OTHER INTEREST

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Indie and Alternative Rock Music, Computer Hardware and Softwear, Film, Swimming, Travel

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## REFERENCES

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