Curriculum Vitae – Fall 2021

Family name: Graziani
Given name: Giuliano
Gender: Male
Date of birth: 23/07/1994
Citizenship: Italian
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Qualifications

2019 – present PhD in Economics and Finance (postgraduate, 4 years), Bocconi University, Italy
2016 – 2019 MSc in Quantitative Finance (2 years), University of Bologna, Italy
2013 – 2016 BSc in Economics & Finance (3 years), University of Bologna, Italy

Awards and Scholarships

2019 – present PhD Scholarship, Bocconi University
2018 – 2019 Overseas Scholarship, University of Bologna
2019 Winner of UNICREDIT International Internship Program

Research Interests

Market Microstructure, Option Pricing, Systemic Risk, Asset Pricing

Work in Progress

``Optimal Tick Size" joint with Prof. Barbara Rindi (supervisor)

Research Assistant

``The SINC Way", for Prof. Giacomo Bormetti (UNIBO) and Prof. Pietro Rossi (UNIBO)
https://github.com/giulianograziani/FractionalFastFourier

Bayesian VAR estimation and forecasting of yield Term Structure under the supervision of prof. Marcellino (Bocconi)

Teaching Assistant

Econometrics (BSc) TA for Prof. Massimiliano Marcellino

Financial Markets and Istitutions (BSc) TA for Prof. Matthias Rodemeier

Financial Management and Financial Markets (MSc) TA for Prof. Cesare Conti

Advanced Topics In Asset Pricing (Ph.D.) TA for Prof. Massimiliano Croce

Volunteering Activities

Organizer of the 'RA-dataset' initiative for the econ-finance Ph.D. community

Studies abroad

July 2017 – July 2018 University of Technology of Sydney (UTS), exchange program

Work Experience

March 2019 – May 2019 Internship at Prometeia, Wealth Management Data Analysis (Bologna, Italy)

July 2018 – Sept 2018 Internship at Unicredit Bank, Credit Risk Modelling (Belgrade,Serbia)

Language Skills

English: CEFR C1
Italian: Mother Tongue

IT Skills

- *Word, Excel, Power Point : good*
- *Matlab: good*
- *R,Python, SQL: fairly good*
- *Java:basic*