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Curriculum Vitae – Fall 2022

Family name: Staffolani
Given name: Sara
Gender: female
Date of birth: 28/01/1997
Citizenship: Italian
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Qualifications

Ph.D. in Economics and Finance, Università Bocconi (Milan, Italy)   Sep 2022 – Present
   - Curriculum Finance

M.Sc. in Finance, Università Bocconi (Milan, Italy)   Sep 2019 – Apr 2022
   - Main courses: Applied Numerical Finance, Quantitative Finance and Derivatives, Financial Econometrics and Empirical Finance, Asset Management
   - Thesis: "Pricing of Warrants with Path-Dependent Threshold Conditions" , supervised by Professor Battauz Anna

B.Sc. in Economics and Finance, Università Bocconi (Milan, Italy)   Sep 2016 – Sep 2019
   - Main courses: Economics, Mathematics, Securities Markets, Accounting and Financial Statement Analysis, Quantitative Methods for Finance
   - Thesis in Sustainable Finance, supervised by Professor Braga Michela

Awards and Scholarships

Bocconi University Ph.D Fellowship, 2022 – 2026

Research Interests

Quantitative Methods, Financial Engineering, Derivative Pricing and Asset Pricing.

Working papers

***"American options with acceleration clauses"**, joint with Battauz Anna (2022)*
Acceleration clauses shorten the residual life of an option when an acceleration condition is met. Acceleration clauses are frequent in warrants, American call options on traded stocks. In warrants with acceleration conditions, if an index (e.g. the average underlying stock) triggers an acceleration threshold, the American call option can be exercised on a much shorter maturity (e.g. 30 days). The actual time-to-maturity of the warrant with an acceleration condition is therefore stochastic. In order to evaluate these contracts, we first reduce the American option with stochastic time-to-maturity to a compound American option with constant maturity and provide estimates for their prices. Finally we propose an efficient algorithm to price warrants with the acceleration clauses in a binomial setting.

Studies abroad

University of Glasgow, Exchange Program, Sep 2018 – Dec 2018

Work Experience

Improving Teaching Quality Projects | Bocconi University (Milan, Italy)   Apr 2022 – Aug 2022

Università
Bocconi
PhD SCHOOL

Via Röntgen 1 | 20136 Milano – Italia | Tel +39 02 5836.1

- Assisted in the contents' innovation of the course *Mathematical Modelling for Finance* held by Professors Fulvio Ortu and Battauz Anna, a course of the B.Sc. in Mathematical and Computing Sciences for Artificial Intelligence.

Post Trading Securities Intern | Mediobanca (Milan, Italy)   Mar 2021 – Sep 2021
- Assisted in the administrative, fiscal and operational management of Corporate Actions deriving from loan, collateral, equity swap, arbitrage operations involving the Proprietary portfolio;
- Managed securities transfers, entry of market orders and Corporate Actions subscriptions for the Private Banking area;
- Maintained relations with Italian and foreign counterparties in order to optimize the success of the Corporate Actions.

Tutor at IT Education Center | Università Bocconi (Milan, Italy)   Sep 2017 – Sep 2020
- Assisted professors during both lectures and tutorials;
- Helped students to solve and understand the exercises;
- Main courses followed: Python, VBA, Excel Advanced, Matlab.

Assistant in a project on impact investing | Opes Impact Fund (Milan, Italy)   Jun 2018 – Sep 2020
- Worked on a research related to gender gap and sustainable finance in order to support the realization of an event for corporate organizations, with specific interest in raising awareness of impact investing.

Language Skills

Italian (Native), **English** (C1), **Spanish** (Business B1)

(All levels as per CEFR)

IT Skills

Excellent knowledge of Microsoft Office: Word – Excel – Power Point

Good knowledge of LaTeX, Python, VBA, Matlab, R

Other Activities

2020   Algebris Training Camp: selected to attend the course "Long-term Investment and Absolute Return" held by Davide Serra (CEO of Algebris Investments) and Prof. Stefano Caselli

2020   In–Company training Dubai: four-days immersion in the Consulting job market, comprising headquarter visits, company presentations and challenging case studies

2018   Volunteering: member of the Association "Students for Humanity" at Università Bocconi