

PERSONAL INFORMATION **Gabriele D'Amore**

POSITION **Research Fellow**

WORK EXPERIENCE

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Jun 2022–May 2023

**Research Fellow**

Sapienza University of Rome, (Italy) - Dipartimento di Studi Giuridici ed Economici

Research project:

- "Evaluation of Public Policies: counterfactual models for assessing the impact generated by ISI tenders (INAIL)" - S.S.D: SECS-P/03;

Oct 2020–Jan 2021

**Adjunct Professor**

Roma Tre University of Rome, (Italy)

Subject:

- Microeconomics Academic Year 2020/21 (jointly with Prof. Bloise);

Mar 2015–May 2020

**Adjunct Professor**

Tuscia University of Viterbo (Italy)

Subject:

- Mathematical Finance Academic Year 2014/15;
- Mathematical Finance Academic Year 2015/16;
- Mathematical Finance Academic Year 2016/17;
- Mathematical Finance Academic Year 2017/18;
- Mathematical Finance Academic Year 2018/19.

EDUCATION AND TRAINING

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Jun 2017

**Ph.D. in International Economics and Finance**

Sapienza University of Rome, (Italy)

Thesis: **Economic and Financial Aspects of Crude Oil Markets**

Supervisors: Prof. R. D'ECCLLESIA, Prof. B. LISEO, Prof. M. MARINI.

Awards and prizes:

- **Full Fellowship.**

**Jan 2015–Mar 2015** Visiting Ph.D. position

Birkbeck University of London, (England)

Supervisor: H. GEMAN

Research field:

- Energy Commodities and Energy Commodities Derivatives, Computational Methods for Commodities;
- Pricing.

**Jun 2012** Postgraduate Specialization in Economics and Finance (II level University Master's Degree – Master Universitario di II livello)

Federico II University of Naples, (Italy)

It's a full-time 9-months graduate program taught in English. The interdisciplinary core of courses is in mathematics, statistics, economics, finance.

Awards and prizes:

**Grant awarded by ARFAEM (Association for Research and Advanced Education in Economics and Management)****Sep 2011** Master's Degree in Economic and Financial Sciences (Laurea Magistrale)

Parthenope University of Naples, (Italy)

Passing grade: **110 cum laude**

Thesis: "The role of the methods of quantitative finance in the financial crisis of 2008"

Supervisor: G. Sampagnaro

Subject: Portfolio Management

**Dec 2008** Bachelor's Degree, Business Economics (Laurea)

Parthenope University of Naples, (Italy)

Thesis: "Statistical indexes and budgetary data of large wine companies"

Supervisor: V. Santoro

Subject: Statistics

## ADDITIONAL INFORMATION

## Honours and awards

**Fellowship** | *Sapienza University of Rome*  
**Grant** | *ARFAEM*

## Publications

- Economic and Financial Aspects of Crude Oil Markets

Cineca IRIS: <http://hdl.handle.net/11573/985529>

## Professional Activities

Reviewer for the Journal of **Energy Economics** (Elsevier), 2017-present.

## Conference and Seminar

As Contributed Speaker:

- Presentations**
- "Predictability Information Criterion for Selecting Stochastic Pricing Models" **Second Conference on the Mathematics of Energy Markets, Wolfgang Pauli Institute, Vienna**, 4-6 July 2017;
  - "Predictability Information Criterion for Selecting Stochastic Pricing Models" **XIX Workshop on Quantitative Finance – QFW2018, Roma Tre**, 24 - 26 January 2018.

As Discussant:

- Emanuele Nastasi, Andrea Pallavicini and Giulio Sartorelli. "Smile Modelling in Commodity Markets" **XIX Workshop on Quantitative Finance – QFW2018, Roma Tre**, 24 - 26 January 2018.

Relevant courses attended

- **EQuant Bootcamp on Quantitative Analysis and Modeling for Energy Trading and Risk Management** (LUISS University of Rome). Course Coordination: M. Monti (GDF Suez); M. Dell'Era (University of Pisa, University of Rome);
- **10th International Summer School 2014 on Risk Measurement and Control** - LUISS University of Rome. Course Coordination: R.D'Ecclesia (Sapienza University of Rome);
- **Advanced Course in Innovation, growth and international production 2013** (Sapienza University of Rome);
- **Energy Commodities and Energy Commodities Derivatives, Computational Methods for Commodities**: prof. H.Geman ( Birkbeck University of London);
- **Pricing**: Prof. H.Geman (Birkbeck University of London);
- **Market Microstructure**: Prof. M.Pagano (Federico II University of Naples);
- **Course on Impact Evaluation Techniques for Policy Analysis**: Concepts and Practices (Roma Tre University of Rome). Course Coordination: Prof. Anna Giunta (Roma Tre University of Rome); Prof. Pierluigi Montalbano (Sapienza, University of Rome);
- **Econometrics of DSGE Models** – EIEF: Prof. Giuseppe Ragusa (LUISS University of Rome);
- **Bayesian Statistics** – EIEF: Prof. Brunero Liseo (Sapienza University of Rome).

PERSONAL SKILLS

Mother tongue(s) Italian

Other language(s)

	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	C2	C2	C1	C1	C1

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

Common European Framework of Reference for Languages

- Computer skills
- **Systems**
    - Operating systems (Microsoft, Linux);
  - **Software**
    - Office suites (Microsoft Office, OpenOffice, WPS Office).
    - Stata;
    - SPSS;
    - Eviews;
    - JMulTi;
    - Gretl.
  - **Programming Languages**
    - Highly Proficient (daily experience):
      - R (RStudio);
      - Python (PyCharm, Goolge Colab)
      - Latex (MikTeX, Texmaker).
    - Experienced:
      - Matlab;
      - Octave;
      - Derive 6.

ECDL (European Computer Driving Licence).

**(Gabriele D'Amore)**

**Autorizzo il trattamento dei miei dati personali ai sensi del D.Lgs 196 del 30 giugno 2003 e dell'art. 13 del Regolamento UE n. 676/2016 del 27.04.2016 "Regolamento generale sulla protezione dati" e del D.Lgs. n. 196/2003 "Codice in materia di protezione dei dati personali", come modificato dal D.Lgs. n. 101 del 10.08.2018, recante disposizioni per l'adeguamento dell'ordinamento nazionale al Regolamento europeo ai fini della ricerca e selezione del personale.**