



# Marco Amatangelo

## ● EDUCATION AND TRAINING

NOV 2022 – CURRENT Rome, Italy

**DOCTOR OF PHILOSOPHY – PHD, FINANCE AND INSTITUTIONS** Sapienza University of Rome

- Nonparametric Pricing
- Malliavin Calculus Applied in Finance

**Field of study** Quantitative Finance: Pricing

SEP 2019 – JUL 2022 Rome, Italy

**MASTER'S DEGREE IN ACTUARIAL AND FINANCIAL SCIENCES** Sapienza University of Rome

- Relevant Coursework: Asset Pricing, Financial Risk Management, Financial Econometrics, Mathematical Models for Finance, Statistical Models for Finance, Advanced Economic Statistics, Predictive Models

**Field of study** Quantitative Finance | **Thesis** Nonparametric Option Pricing

SEP 2016 – NOV 2019 Pescara, Italy

**BACHELOR'S DEGREE IN ECONOMICS AND FINANCE** "Gabriele D'Annunzio" University of Chieti-Pescara

- Relevant Coursework: Corporate Finance, Financial Analysis, Financial Mathematics, Statistics, Probability, Derivative Pricing, Econometrics

**Thesis** The Greeks in the Black & Scholes Model

SEP 2011 – JUN 2016 Sulmona, Italy

**HIGH SCHOOL DIPLOMA** ITC Antonio De Nino

## ● LANGUAGE SKILLS

Mother tongue(s): **ITALIAN**

Other language(s):

	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken production	Spoken interaction	
<b>ENGLISH</b>	B2	B2	B2	B2	B2
<b>FRENCH</b>	A1	A1	A1	A1	A1

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

## ● ADDITIONAL INFORMATION

### PERSONAL EXPERIENCE

**Federazione Italiana Giuoco Calcio**

Soccer Referee

- Direction of competitions of the highest regional series "Eccellenza".

## **SKILLS**

### **Computer Skills**

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MATLAB, R, Python, Excel, LaTeX, SQL, Microsoft Office Suite.

## **CONFERENCES AND SEMINARS**

67th Meeting for the Euro Working Group for Commodities and Financial Modelling

## **SUMMER SCHOOL**

AMASES Summer school in Economic, Social and Financial Networks (ESFN)

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## **CERTIFICATION**

Advanced Risk and Portfolio Management ARPM

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## **DRIVING LICENCE**

Driving Licence: B

## **COURSES**

Course of Resuscitation and Cardiopulmonary Defibrillation (BLSD) in adult and pediatric age

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## **VOLUNTEERING**

Salesians for the Social Sector APS.

## **HOBBIES AND INTERESTS**

### **Sport**

- Soccer
- Athletics

Cooking

Travelling