Paolo Onorati
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Education

Sapienza University Nov. 2019 – Current
Ph.D Students in "Models for Economics and Finance - Mathematics for Economic-Financial Applications"

Sapienza University Oct. 2016 – Jan. 2019
Master Degree in "Finanza e Assicurazione" (Finance and Insurance)

Sapienza University Sep. 2013 – Dec. 2016
Bachelor Degree in "Scienze Aziendali" (Economics and Business)

Academic Experience

Tutoring and Teaching Activity Mar. 2020 – Dec. 2020
Sapienza University
Winner of the comparative procedure 80/2020 for the performance of additional teaching activities and tutoring for courses falling within the disciplinary scientific sector SECS-S/06 *Mathematical methods of economics and actuarial and financial sciences*

Tutoring and Teaching Activity Feb. 2021 – Oct. 2021
Sapienza University
Winner of the comparative procedure 1223/2020 for the performance of additional teaching activities and tutoring for courses falling within the disciplinary scientific sector SECS-S/01 *Statistics*

Tutoring and Teaching Activity Feb. 2022 – Current
Sapienza University
Winner of the comparative procedure 1296/2021 for the performance of additional teaching activities and tutoring for courses falling within the disciplinary scientific sector SECS-S/01 *Statistics*

Postdoctoral Researcher Nov. 2022 – Current
Sapienza University
Winner of the comparative procedure 03/2022 - Cat. B - TIPO I - SECS-S/01 for the research project *Bayesian Generalized Linear Mixed Models with Applications in Demography and Official Statistics*

Professionals Experience

Analyst at Deloitte Jun. 2019 – Oct. 2019
Deloitte Consulting S.r.l. *Milan*
Consultant at Deloitte about OTC derivatives at Intesa San Paolo (Milan), focus on Dodd-Frank Act (DFA) and Hong Kong Monetary Authority (HKMA) framework.

Publications

Onorati P., Liseo B. (2019). Copule Condizionate: applicazione nel calcolo del Value-at-Risk. *Annali del dipartimento MEMOTEF (2019)*, Sapienza Università Editrice, pp 73-91.
Onorati P. (2022). A Random Number Generator for the Kolmogorov Distribution. *Memotef Annals-Special Issue PhD-2022*, Sapienza Università Editrice.
Onorati P., Liseo B. (tbd). Bayesian Hierarchical Copula Model for Clusters of Financial Time Series. *Submitted for publication.*

Conference

10^{th} *International Hybrid Conference on Mathematical and Statistical Methods for Actuarial Sciences and Finance*, Salerno (Italy), 20-22 Apr 2022. Participation as co-author and speaker about a conference contribution related to model financial data through copulas distributions in a hierarchical Bayesian structure framework.
Objective Bayes Methodology Conference 2022, Santa Cruz (United States, CA), 06-10 Sep 2022. Participation as co-author about a conference contribution related to conjugate prior in Bayesian binary regression model. Participation as co-author and speaker about a poster presentation related to Bayesian semi-parametric inference for binary regression.

Schools

An introduction to Machine Learning using Stata, Centre of Excellence in Economics and Data Science (CEEDS), 6-13 Jul 2020. Partecipation as Ph.D student.
Financial Time Series and High Frequency Econometrics, SiDE and VERA, 14-19 Jun. 2021. Partecipation as Ph.D student.
Bayesian Methods in Economics and Finance, SiDE, 30 Sep.-3 Aug. 2021. Partecipation as Ph.D student.
Random structures and combinatorial statistics, Bocconi Summer School in Advanced Statistics & Probability (2022 edition in collaboration with University of Oxford and Imperial College of London), 11-21 Jul. 2022. Participation as Ph.D student.

IT skills

Language Software: R, MATLAB, OFFICE, VBA, LaTeX, SQL
Operating Systems: Linux (Ubuntu), Windows

Date 21 Oct 2022

Signed