JESSICA RICCIONI

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Email:
jessica.riccioni@hotmail.it
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ACADEMIC RECORDS

November 2016 – (expected: March/May 2021)
Ph.D. in Quantitative methods for economic policy
University of Macerata, Department of Economics and Law

January 2018 – (expected: March/May 2021)
Co-Tutorship "Cotutelle" Agreement
Paris 1 Panthéon-Sorbonne / University of Macerata,
Department of Economics and Law

Courses:

Input-Output models: foundations, Prof. M. Ciaschini; Eigenvalues and eigenvectors of matrices with Matlab, Prof. E. Michetti; Econometric models at the Department of the Treasury, Prof. F. Felici; Input-Output models: applications, A. K. El Meligi; Dynamic models in economics,Prof. R. Coppier; Input-Output models: theoretical aspects, M. Ciaschini; Statistical models: methodology, software and applications with Stata and XLSTAT, Prof. C. Davino; Analysis and measuring efficiency of markets and financial intermediaries, Prof. A. Quaranta; Empirical analysis of international trade flows in the presence of interference with R, Prof. L. De Benedictis; Eurozone crisis, austerity and widening divides across Europe, Prof. F. Farina; Inequality, redistribution and grouth, Prof. F. Farina; Social Accounting Matrix, Prof. C. Socci; Differential equations, Prof. S. Brianzoni; The "macro-foundation" of the theory of surplus and relative prices: the value of the net income and the rate of surplus-value. Sraffa and Marx, Prof. S. Perri; Extended multisector model, Prof. R. Pretaroli; Methodology and economic thought: some guidelines, Prof. S. Spalletti; The polarization of incomes: concepts, measurement and linking to social conflict, Prof. F. Clementi; Economics with heterogeneous interacting agents: an introduction, Prof. M. Gallegati; Basic econometrics, Prof. M. Gallegati; The aggregation conundrums and basic toolkits of agent-based, Prof. A. Palestrini; A simple model of business fluctuations with heterogeneous interacting agents and credit networks, Prof. A. Russo, Prof. L. Riccetti and Prof. A. Caiani; Modeling financial markets in an agent-based framework, Prof. R. Ruggeri; Heavy-tailed distributions for agent-based economic modelling, Prof. F. Clementi; General computable equilibrium models, Prof. F. Severini; To differences equations, Prof. M. Guzowska; Labour Economics, Prof. E. Valentini; Simulations with Matlab, Prof. F. Grassetti; GAMS models, Prof. C. Socci; Discrete dynamics in economics and finance, Prof. E. Michetti.

November 2012 – April 2015
Master Degree in Market and Financial intermediaries
University of Macerata, Department of Economics and Law

Grade	110/110 Cum Laude
Thesis	Interpretation of financial markets through the Benford's law
Subject	Elements of probability theory and mathematical theory of financial portfolio
Supervisor	Prof. Roy Cerqueti

November 2006 – November 2010
Three-year Degree in Banking, Finance and Insurance
University of Macerata, Department of Economics and Law

Grade	110/110
Thesis	The Exchange Traded Fund
Subject	Economics and instruments of financial intermediaries
Supervisor	Prof. Alessandro Giovanni Grasso

September 2001 –July 2006
Commercial technical institute -Programmer - "G. Antinori" Camerino

Final grade 100/100

PUBLICATIONS IN REFERRED JOURNALS

Riccioni, J., Cerqueti, R., (2018). Regular paths in financial markets: investigating the Benford's Law. Chaos, Solitons and Fractals, 107, 186-194.

Cinelli, M., Ficcadenti, V., Riccioni, J., The interconnectedness of the economic content in the speeches of the US Presidents. Annals of Operations Research.
DOI: https://doi.org/10.1007/s10479-019-03372-2.

SUBMITTED PAPERS

Cerqueti, R., Maggi, M., Riccioni, J., Data science for decision support systems in finance: How Benford's law predicts financial risk. (Revise and resubmit in Annals of Operations Research).

WORKING PAPERS

Castellano, R., Cerqueti, J., Riccioni, J., Endogenous regimes in electricity prices (work in progress).

Andersen, J.V., Cerqueti, R., Riccioni, J., Rational expectations and stochastic systems (work in progress).

Cerqueti, R., Riccioni, J., Benford Markov chains and applications to finance (work in progress).

Cerqueti, R., Ficcadenti, V., Riccioni, J., Benford's Law Indicator (work in progress).

REFEREE FOR

Annals of Operations Research

CONFERENCES AND SEMINARS

Lunch Seminar — **Pisa, IT**
University of Pisa — **December 5-7, 2019**

Invited seminar

43rd Annual Meeting of the AMASES — **Perugia, IT**
Association for Mathematics Applied to Social and Economic Sciences — **September 9-11, 2019**

Cinelli, M., Ficcadenti, V., Riccioni, J., The interconnectedness of the economic content in the speeches of the US Presidents

IWcee19 — **Rome, IT**
National Research Council of Italy — **July 3-5, 2019**

Andersen, J.V., Cerqueti, R., Riccioni, J., Rational expectations and stochastic systems

DySES 2018: Systemic Risk — **Paris, FR**
University Paris 1 Panthéon-Sorbonne — **October 9-12, 2018**

Andersen, J.V., Cerqueti, R., Riccioni, J., Rational expectations and stochastic systems

42nd Annual Meeting of the AMASES — **Napoli,IT**
Association for Mathematics Applied to Social and Economic Sciences — **September 13-15, 2018**

Andersen, J.V., Cerqueti, R., Riccioni, J., Rational expectations and stochastic systems

Computational and Methodological Statistics — **London, UK**
Senate House and Birkbeck University of London — **December 15-18, 2017**

Riccioni, J., Cerqueti, R., Regular paths in financial markets: investigating the Benford's Law.

SEMINAR DAY — **Macerata, IT**
University of Macerata — **November 15, 2017**

Riccioni, J., Regularity and stochastic structure of financial data: a mixed data science and Markovian approach.

KNOWeSCAPE 2017 - TD1210 Fourth Annual Meeting — **Sophia, BG**
COST project — **February 22 – 24, 2017**

Riccioni, J., Cerqueti, R., Regular paths in financial markets: investigating the Benford's Law.

Bergamo Città Impresa — **Bergamo, IT**
(with grant) — **November 10-12, 2017**

SCIENTIFIC ASSOCIATIONS

2018 – in progress : AMASES

TEACHING

University of Rome Unitelma Sapienza — **February 2019 – in progress**
Teaching Assistant
Computational models for economics and finance, Maths, Artificial economics: simulation and computational methods, Economy of Emerging Countries, Political Economy, Political and International Economy, Political Economy for tourism, Political Economy and international cooperation, Innovation in emerging countries.

University of Rome Unitelma Sapienza — **January 2019 – in progress**
Subject Expert ("Cultore della Materia")

Computational models for economics and finance, Maths, Artificial economics: simulation and computational methods.

University of Rome Unitelma Sapienza — **February 2019 – October 2019**
Tutor Teaching
Corporate Finance, Economy of Financial Intermediaries, Portfolio Management, Financial Markets and Investments, Economy of Emerging Countries, Political Economy, Political and International Economy, Economy of Tourism-Advanced.

TRAININGS

MLDYN 2020 — **On-line mode**
Scuola Normale Superiore — **November 26 – 27, 2020**

Monte Carlo Simulation for Finance — **On-line mode**
University of Piemonte Orientale — **November 4–6/18-20 , 2020**

Simplicity of Complexity (Winter School) — **Ladek Zdroj, PL**
University of Wroclaw — **February 18 – 24, 2018**
Econo-physics methods

Multivariate methods with R (Cronos Spring Course)
Limassol, Cyprus
Limassol, Cyprus University of Technology — **April 8 – 10, 2017**

Courses:
R Programming and Mixture models (Jochen Einbeck, Department of Mathematical Sciences, Durham University, UK).
Multivariate time series models: sparse estimation and robustness aspects (Christophe Croux, KU University, Belgium).
Clustering functional data (Enea Bongiorno, University Piemonte Orientale, Italy).
An introduction to fuzzy clustering (M. Brigida Ferraro, La Sapienza University of Rome, Italy).

Participation in Study conference: "Financial stability, economic development and the role of banks: bail –in" (University of Macerata) — **December 2016**

Enabling to investment advisor to-door selling (Rome) — **April 2016**

Course aimed at passing the exam for advisor to-door selling (Bologna) — **April 2016**

Course in team working and team building (Centeus Rome) — **March 2016**

Course in marketing and communication (Centeus Rome) — **June 2016**

Participation in Polymorphic Crisis Workshop (University of Macerata) — **May 2015**

Internship in Accounting firm Innamorati, Santarelli, Stella — **July 2013 – November 2013**

WORK EXPERIENCES

Financial advisor and investment advisor to-door selling in "Poste Italiane spa" — **November 2015 – November 2016**

TECHNICAL SKILLS

English	Reference level: C1
French	Reference level: A2

O.S: Windows, Mac OS, Linux
Very good knowledge of Microsoft Office, Internet and browsers (ECDL full in 2006)
Computing software:
Microsoft Excel (capacity to develop macro and routine), LaTeX, SPSS, Stata, XLSTAT, Matlab, Octave and R.

RESEARCH INTERESTS

Behavioural finance, Finance, Derivatives, Financial Risk Measures, Empirical analysis of financial markets. Markov chain, Benford's Law, Markov processes, Complex systems with applications in finance, stochastic systems.

Pursuant to articles 46 and 47 of the D.P.R. n. 445/2000 and aware penal sanctions resulting from producing false information, I declare truthful the affirmations present in this document.

Visso, 23/02/2021

Firmato
Jessica Riccioni