Cesare Cottonaro

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EDUCATION

University of Verona, Verona, Italy — 10/2024 — Present
Ph.D. in Economics and Finance, Track *Mathematics and Data Analytics for Finance*"

Collegio Carlo Alberto, University of Turin, Turin, Italy — 09/2023 — 07/2024
Second-level Master in Finance, Insurance and Risk Management

- Core Courses: Probability and Stochastic Processes for Finance, Mathematics for Finance, Asset Pricing, Financial Engineering, Econometrics, Fixed Income and Credit Risk, Derivatives, Market and Liquidity Risk, Credit Derivatives, Quantitative Asset Allocation, Life Insurance, Non-Life Insurance and Solvency, Risk Management in Insurance, Hedging Strategies for Segregated Funds.
- Other Courses: Machine Learning, Coding, Insurance Regulation, Term Structures of Equity, Operational Risk Management, Portfolio Analysis and Benchmarking, Forecasting Techniques and Systematic Approaches to Asset Allocation.
- Merit-based partial tuition fee waiver.

University of Verona, Verona, Italy — 01/2021 — 09/2023
Master of Science in Economics and Data Analysis — Final grade: 110/110 cum laude
Thesis Title: Comparison between Time Series and Machine Learning Methods for Volatility Forecasting.

- Core Courses: Quantitative Methods for Business and Economics, Econometrics, Investments, Microeconomics, Macroeconomics, Time Series and Forecasting, Machine Learning for Economics.
- Other Courses: Financial Risk Management, Stochastic Models for Finance.

University of Pisa, Pisa, Italy — 09/2015 — 12/2020
Bachelor of Science in Economics — Final grade: 96/110
Thesis Title: Markov Chain and its Application to the Page Rank Algorithm

- Core Courses: Microeconomics, Macroeconomics, Econometrics, Economic Policy, Financial Mathematics, Statistics, Statistical Methods for Economics.

ACADEMIC EXPERIENCE

University of Verona — Verona, Italy
Organizing Committee Member, AMaMeF Conference — 2025

- Supported the organization of the international conference "Advances in Mathematics of Finance (AMaMeF)", managing logistics, participant assistance, and coordination activities.

University of Verona — Verona, Italy
Research Internship — 04/2023 — 06/2023

- Research and literature review focused on machine learning techniques to replicate the Variational Autoencoder procedure to acquire proficiency in developing a deep learning model as a viable alternative to Markov Chain Monte Carlo (MCMC) simulations for estimating integrated volatility.

SCHOOLS

Bayesian Methods in Economics and Finance, *SIdE course* — Venezia, 08/2025

LANGUAGES

- **English:** Fluent
- **Italian:** Native Speaker
- **German:** Elementary

SKILLS

Programming

- **Python:** Advanced
- **Matlab:** Advanced
- **R:** Advanced
- **C++:** Beginner
- **Java:** Beginner

Software

Microsoft Office (Word, Excel, VBA, PowerPoint), Bloomberg Terminal, Power BI, LaTeX.