Marco PATACCA

PERSONAL DATA

PLACE AND DATE OF BIRTH: Todi, Italy | 05 January 1990
PHONE: +39 339 7027941
EMAIL: marco.patacca@univr.it
LinkedIn: linkedin.com/in/marcopatacca

CURRENT POSITION

MAR 2020 - *Present* **Assistant Professor (RTDa)**
University of Verona, Department of Economics, Verona, Italy

PREVIOUS POSITIONS

JAN 2020 - *Feb 2020* **Official**
Ministry of Economy and Finance, Department of Finance, Rome, Italy

NOV 2018 - *Dec 2019* **Post-Doctoral Researcher in Moneytrack**
Léonard de Vinci Pôle Universitaire, Research Center, Paris, France

EDUCATION

A.Y. 2017 - 2018 **Ph.D. in ECONOMICS: Quantitative Methods for Economics**
(S.S.D. SECS-S/06 - XXXI Cycle)
Department of Economics, University of Perugia, Perugia, Italy
Thesis: Essays on Bitcoin Price Dynamics
Supervisor: Prof. Gianna FIGÀ TALAMANCA

A.Y. 2014 - 2015 **Master's Degree in FINANCE AND QUANTITATIVE METHODS FOR ECONOMICS**
110/110 magna cum Laude
Department of Economics, University of Perugia, Perugia, Italy
Thesis: *"The Extreme Value Theory in the Modelling of Catastrophic Risks"*
Supervisor: Prof. Mauro PAGLIACCI

A.Y. 2011 - 2012 **Bachelor's Degree in ECONOMICS OF MARKETS AND FINANCIAL INTERMEDIARIES**
grade 107/110
Department of Economics, University of Perugia, Perugia, Italy
Thesis: *"The Cornish-Fisher Expansion in the Analysis of Financial Portfolio's Performance"* | Supervisor: Prof. Gianna FIGÀ TALAMANCA

INTERNATIONAL EXPERIENCES

NOV 2017 - DEC 2017 **Visiting Scholar** - Department of Finance and Risk Engineering, *New York University, New York, USA*

JAN 2017 - MAR 2017 **Visiting Scholar** - Department of Statistics, *The London School of Economics and Political Science, London, UK*

ADDITIONAL TRAINING

AUG 2016 **ARPM Bootcamp, Advanced Risk and Portfolio Management**
New York University, New York, USA

JUL 2013 **EF Cambridge English Level Test**
EF International Language Centers, Dublin, Ireland

A.Y. 2010 - 2011 **Degree in Saxophone**
Academy of Music of Perugia, Perugia, Italy

RESEARCH INTERESTS

Quantitative Finance, FinTech, Blockchain Technology, Sentiment Analysis, Investor Attention, Machine Learning.

PUBLICATIONS

- Figà-Talamanca, Gianna, Focardi, Sergio, Patacca, Marco (2021). "Regime switches and commonalities of the cryptocurrencies asset class" THE NORTH AMERICAN JOURNAL OF ECONOMICS AND FINANCE, vol. 57, p. 101425-101439, Elsevier. ISSN 1062-9408. doi: 10.1016/j.najef.2021.101425. URL https://doi.org/10.1016/j.najef.2021.101425.
- Figà-Talamanca, Gianna, Focardi, Sergio, Patacca, Marco (2021). "Common dynamic factors for cryptocurrencies and multiple pair-trading statistical arbitrages" DECISIONS IN ECONOMICS AND FINANCE, Springer International Publishing. ISSN 1593-8883. doi: 10.1007/s10203-021-00318-x. URL https://doi.org/10.1007/s10203-021-00318-x.
- Patacca, Marco, Focardi, Sergio (2021). "The Quantitative Easing Bursts Bitcoin Price" ACCOUNTING AND FINANCE RESEARCH, vol. 10, n. 3, p. 65-71, Sciedu Press. ISSN 1927-5986. doi: 10.5430/afr.v10n3p65. URL https://doi.org/10.5430/afr.v10n3p65.
- Cretarola, Alessandra, Figà-Talamanca, Gianna, Patacca, Marco (2020). "Market attention and Bitcoin price modeling: theory, estimation and option pricing." DECISIONS IN ECONOMICS AND FINANCE, vol. 43, p. 187-228, Springer International Publishing. ISSN: 1593-8883. doi: 10.1007/s10203-019-00262-x. URL https://doi.org/10.1007/s10203-019-00262-x
- Figà-Talamanca, Gianna, Patacca, Marco (2020). "Disentangling the relationship between Bitcoin and market attention measures." ECONOMIA E POLITICA INDUSTRIALE, vol. 47, p. 71-91, Springer International Publishing. ISSN: 0391-2078. doi: 10.1007/s40812-019-00133-x. URL https://doi.org/10.1007/s40812-019-00133-x.
- Figá-Talamanca, Gianna, Patacca, Marco (2019). "Does Market Attention Affect Bitcoin Returns and Volatility?" DECISIONS IN ECONOMICS AND FINANCE, vol. 42, p. 135-155, Springer International Publishing. ISSN: 1593-8883. doi: 10.1007/s10203-019-00258-7. URL https://doi.org/10.1007/s10203-019-00258-7.
- Bistarelli, Stefano, Cretarola, Alessandra, Figà-Talamanca, Gianna, Patacca, Marco (2019). "Model-based arbitrage in multi-exchange models for Bitcoin price dynamics." DIGITAL FINANCE, vol. 1, p. 23-46, Springer International Publishing. ISSN: 2524-6984. doi: 10.1007/s42521-019-00001-2. URL https://doi.org/10.1007/s42521-019-00001-2.
- Bistarelli, Stefano, Cretarola, Alessandra, Figà-Talamanca, Gianna, Mercanti, Ivan, Patacca, Marco (2019). "Is Arbitrage Possible in the Bitcoin Market? (Work-In-Progress Paper)." In: Coppola M., Carlini E., D'Agostino D., Altmann J., Bañares J. (eds) Economics of Grids, Clouds, Systems, and Services. GECON 2018. LECTURE NOTES IN ARTIFICIAL INTELLIGENCE, vol 11113, pp. 243-251. Springer, Cham. ISBN: 978-3-030-13341-2, ISSN: 0302-9743. doi: 10.1007/978-3-030-13342-9_21. URL https://doi.org/10.1007/978-3-030-13342-9_21.
- Cretarola, Alessandra, Figà-Talamanca, Gianna, Patacca, Marco (2018). "A Continuous Time Model for Bitcoin Price Dynamics." In: Corazza, M., Durbán, M., Grané, A., Perna, C., Sibillo, M. (eds). Mathematical and Statistical Methods for Actuarial Sciences and Finance. MAF 2018. Springer International Publishing AG, part of Springer Nature 2018, pp. 273-277. ISBN 978-3-319-89823-0. doi: 10.1007/978-3-319-89824-7_49. URL https://doi.org/10.1007/978-3-319-89824-7_49.
- Figà-Talamanca, Gianna, Focardi, Sergio, Mazza, Davide, Patacca, Marco (Forthcoming). "Cryptocurrencies as a Driver of Innovation for the Monetary System" Accepted for publication in Chou, D., O'Sullivan, C., Papavassiliou, V. (eds). FINTECH RESEARCH AND APPLICATIONS, World Scientific. ISBN: 978-1-80061-271-6. doi: 10.1142/q0375. URL https://doi.org/10.1142/q0375.

CONFERENCES, SEMINARS AND WORKSHOPS

- May 25-27, 2022. **9th International Conference on Risk Analysis (ICRA9)**, University of Perugia, Perugia, Italy. Oral presentation, “Investor sentiment as driver of financial stock market”.

- April 28-30, 2022. **Financial Regulation & Technology: Advances since the Financial Crisis (65th Meeting EWG/CFM)**, HOFSTRA University, New York, United States. Oral presentation, “An explorative analysis of sentiment impact on S&P 500 components returns, volatility and downside risk”.
- March 31-April 01, 2022. **XXIII Workshop on Quantitative Finance (QFW 2022)**, University of Rome Tor Vergata, Rome, Italy. Oral presentation, “An explorative analysis of sentiment impact on S&P 500 components returns, volatility and downside risk”.
- November 04-05, 2021. **3rd Crypto Asset Lab Conference (CAL2021)**, University of Milano-Bicocca, Milano, Italy. Oral presentation, “Common dynamic factors for cryptocurrencies and multiple pair-trading statistical arbitrages”.
- June 22-25, 2021. **10th General AMaMeF Conference**, University of Padova (Virtual Conference), Padova, Italy. Oral presentation, “Regime switches and commonalities of the cryptocurrencies asset class”.
- January 28-29, 2021. **XXII Workshop On Quantitative Finance (QFW 2021)**, University of Verona (Virtual Conference), Verona, Italy. Member of the organizing committee.
- December 19-21, 2020. **14th International Conference on Computational and Financial Econometrics (CFE-CMStatistics 2020)**, King’s College London (Virtual Conference), London, United Kingdom. Oral presentation, “Common dynamic factors for cryptocurrencies and multiple pair-trading statistical arbitrages”.
- September 09-11, 2019. **43^{rd} Annual Meeting of the AMASES “Association for Mathematics Applied to Social and Economic Sciences”**, University of Perugia, Perugia, Italy. Oral presentation, “Cointegration analysis of cryptocurrencies”.
- June 23-26, 2019. **30th European Conference on Operational Research (EURO 2019)**, University College Dublin, Dublin, Ireland. Oral presentation, “Cointegration analysis of cryptocurrencies”.
- June 15-16, 2019. **Cryptocurrency Research Conference 2019**, Southampton Business School, Southampton, United Kingdom. Oral presentation, “Regime switching analysis of cryptocurrencies”.
- November 22, 2018. **Université Paris Diderot**, Paris, France. Cryptofinance seminar, “Bitcoin prices and market attention ”.
- September 13-15, 2018. **42^{nd} Annual Meeting of the AMASES “Association for Mathematics Applied to Social and Economic Sciences”**, University of Naples Parthenope, Napoli, Italy. Oral presentation, “A Sentiment-Based Model for the Bitcoin: Theory, Estimation and Option Pricing”.
- July 08-11, 2018. **29th European Conference on Operational Research (EURO 2018)**, Valencia, Spain. Oral presentation, “Does market attention affect Bitcoin returns and volatility?”.
- May 11, 2018. **Department of Statistics and Quantitative Methods, Milano Bicocca University**, Milano, Italy. Doctoral seminar, “Bitcoin prices and market attention ”.
- January 24-26, 2018. **XIX Workshop on Quantitative Finance 2018**, University of Roma Tre, Roma, Italy. Poster presentation, “Does market attention affect Bitcoin returns and volatility?”.
- January 25-27, 2017. **XVIII Workshop on Quantitative Finance 2017**, University of Milano-Bicocca, Milano, Italy. Poster presentation, “Bitcoins prices and market sentiment indicators”.

Awards

AMASES 2018 Best Paper Award, The paper ”A Sentiment-Based Model for the Bitcoin: Theory, Estimation and Option Pricing” has been ranked among the 4 finalist paper for the AMASES 2018 Best Paper Award.

Teaching Experiences

A.Y. 2021 - 2022 **Lecturer** of Computational Methods for Finance
University of Verona, Verona, Italy

A.Y. 2020 - 2021 **Lecturer** of Computational Methods for Finance
University of Verona, Verona, Italy

A.Y. 2020 - 2021 **Lecturer** of Mathematical Finance
University of Verona, Verona, Italy

A.Y. 2018 - 2019 **Lecturer** of Econometrics
Ecole Supérieure d'Ingénieurs Léonard de Vinci, Paris, France

A.Y. 2018 - 2019 **Teaching Assistant** of Basic Calculus
University of Perugia, Perugia, Italy

A.Y. 2017 - 2018 **Teaching Assistant** of Basic Calculus
University of Perugia, Perugia, Italy

A.Y. 2016 - 2017 **Teaching Assistant** of Basic Calculus
University of Perugia, Perugia, Italy

A.Y. 2015 - 2016 **Teaching Assistant** of Basic Calculus
University of Perugia, Perugia, Italy

A.Y. 2014 - 2015 **Teaching Assistant** of Financial Mathematics
University of Perugia, Perugia, Italy

Languages

Italian: Mother tongue
English: C1

Computer Skills

Software: Matlab, Mathematica, R, Python, SAS, LaTeX
Office and Others: Word, Excel, PowerPoint, Windows

June 2022