

Marco PATACCA

DATI PERSONALI

LUOGO E DATA DI NASCITA: Todi, Italia | 05 Gennaio 1990
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POSIZIONE ATTUALE

MAR 2020 - *Presente* **Assistant Professor (RTDa)**
Università degli Studi di Verona, Dipartimento di Scienze Economiche, Verona, Italia

POSIZIONI PRECEDENTI

GEN 2020 - *Feb 2020* **Collaboratore amministrativo con orientamento statistico ed ec. quantitativo**
Ministero dell'Economia e delle Finanze, Dipartimento delle Finanze, Roma, Italia

Nov 2018 - *Dic 2019* **Post-Doctoral Researcher in Moneytrack**
Léonard de Vinci Pôle Universitaire, Research Center, Parigi, Francia

ISTRUZIONE E FORMAZIONE

A.A. 2017-2018 **Dottorato in ECONOMIA: Metodi Quantitativi per l'Economia**
(S.S.D. SECS-S/06 - XXXI Ciclo)
Dipartimento di Economia, Università degli Studi di Perugia, Perugia, Italia
Tesi: Essays on Bitcoin Price Dynamics
Supervisor: Prof.ssa Gianna FIGÀ TALAMANCA

A.A. 2014-2015 **Laurea Magistrale in FINANZA E METODI QUANTITATIVI PER L'ECONOMIA**
110/110 magna cum Laude
Dipartimento di Economia, Università degli Studi di Perugia, Perugia, Italia
Tesi: "L'Extreme Value Theory nella Modellizzazione dei Rischi Catastrofici"
Relatore: Prof. Mauro PAGLIACCI

A.A. 2011-2012 **Laurea Triennale in ECONOMIA DEI MERCATI E DEGLI INTERMEDIARI FINANZIARI**
voto 107/110
Dipartimento di Economia, Università degli Studi di Perugia, Perugia, Italia
Tesi: "L'Espansione di Cornish-Fisher nell'Analisi dei Rendimenti di un Portafoglio Finanziario" | Relatore: Prof.ssa Gianna FIGÀ TALAMANCA

ESPERIENZE INTERNAZIONALI

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

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

FORMAZIONE AGGIUNTIVA

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

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

A.A. 2010-2011 **Compimento Superiore di Saxofono**
Conservatorio di Musica di Perugia Istituzione di Alta Cultura, Perugia, Italia

INTERESSI DI RICERCA

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

PUBBLICAZIONI

- 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>.
- Figà-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>.

CONFERENZE, SEMINARI E WORKSHOP

- Maggio 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".

- Aprile 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”.
- Marzo 31-Aprile 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”.
- Novembre 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”.
- Giugno 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”.
- Gennaio 28-29, 2021. **XXII Workshop On Quantitative Finance (QFW 2021)**, University of Verona (Virtual Conference), Verona, Italy. Member of the organizing committee.
- Dicembre 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”.
- Settembre 09-11, 2019. **43rd 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”.
- Giugno 23-26, 2018. **30th European Conference on Operational Research (EURO 2019)**, University College Dublin, Dublin, Ireland. Oral presentation, “Cointegration analysis of cryptocurrencies”.
- Giugno 15-16, 2019. **Cryptocurrency Research Conference 2019**, Southampton Business School, Southampton, United Kingdom. Oral presentation, “Regime switching analysis of cryptocurrencies”.
- Novembre 22, 2018. **Université Paris Diderot**, Paris, France. Cryptofinance seminar, “Bitcoin prices and market attention”.
- Settembre 13-15, 2018. **42nd 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”.
- Luglio 08-11, 2018. **29th European Conference on Operational Research (EURO 2018)**, Valencia, Spain. Oral presentation, “Does market attention affect Bitcoin returns and volatility?”.
- Maggio 11, 2018. **Department of Statistics and Quantitative Methods, Milano Bicocca University**, Milano, Italy. Doctoral seminar, “Bitcoin prices and market attention”.
- Gennaio 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?”.
- Gennaio 25-27, 2017. **XVIII Workshop on Quantitative Finance 2017**, University of Milano-Bicocca, Milano, Italy. Poster presentation, “Bitcoins prices and market sentiment indicators”.

PREMI

AMASES 2018 Best Paper Award, Il paper “A Sentiment-Based Model for the Bitcoin: Theory, Estimation and Option Pricing” è stato classificato tra i 4 finalisti per l’AMASES 2018 Best Paper Award.

ESPERIENZE DIDATTICHE

- A.Y. 2021 - 2022 **Lecturer** of COMPUTATIONAL METHODS FOR FINANCE
University of Verona, Verona, Italy
- A.A. 2020 - 2021 **Lecturer** of COMPUTATIONAL METHODS FOR FINANCE
University of Verona, Verona, Italy
- A.A. 2020 - 2021 **Lecturer** of MATHEMATICAL FINANCE
University of Verona, Verona, Italy
- A.A. 2018 - 2019 **Lecturer** of ECONOMETRICS
Ecole Supérieure d'Ingénieurs Léonard de Vinci, Paris, France
- A.A. 2018 - 2019 **Teaching Assistant** of BASIC CALCULUS
University of Perugia, Perugia, Italy
- A.A. 2017 - 2018 **Teaching Assistant** of BASIC CALCULUS
University of Perugia, Perugia, Italy
- A.A. 2016 - 2017 **Teaching Assistant** of BASIC CALCULUS
University of Perugia, Perugia, Italy
- A.A. 2015 - 2016 **Teaching Assistant** of BASIC CALCULUS
University of Perugia, Perugia, Italy
- A.A. 2014 - 2015 **Teaching Assistant** of FINANCIAL MATHEMATICS
University of Perugia, Perugia, Italy

LINGUE

ITALIANO: Madrelingua
INGLESE: C1

COMPUTER SKILLS

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

Giugno 2022