

Cesare Cottonaro

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EDUCATION

University of Verona, Verona, Italy Oct 2024 – Present
Ph.D. in Economics and Finance, Track “*Mathematics and Data Analytics for Finance*”
Supervisor: Prof. Roberto Renò

- Core Courses: Continuous Time Econometrics (Prof. Cecilia Mancini), Mathematical Statistics (Prof. Claudia di Caterina and Prof. Lorenzo Frattarolo), Stochastic Optimization and Control (Prof. Athena Picarelli), Financial Time Series (Prof. Giuseppe Buccheri), Financial Mathematics (Prof. Alessandro Gnoatto), Stochastic Processes in Finance (Prof. Sara Svaluto-Ferro), Introduction to Economics (Prof. Roberto Ricciuti).
- Other Courses: Calibration, Signatures and Path Dependency (Prof. Guido Gazzani), High Frequency Markets and Rough Volatility (Prof. Mathieu Rosenbaum), Analytic and Stochastic Methods for Generative AI (Prof. Joseph Teichmann), Continuous Time Reinforcement Learning (Prof. Xunyu Zhou), Diffusion Maps: Projections to Nonlinear Manifold Learning (Prof. Agostino Capponi).

Collegio Carlo Alberto, University of Turin, Turin, Italy Sept 2023 – Jul 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 Jan 2021 – Sept 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 Sept 2015 – Dec 2020
Bachelor of Science in Economics Final grade: 96/110
Thesis Title: Markov Chains and Their Applications to the Page Rank Algorithm

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

RESEARCH INTERESTS

Financial Econometrics, Machine Learning for Finance, Stochastic Processes, Volatility Modelling, Financial Time Series.

RESEARCH VISIT

ESSEC Business School, Paris, France Jan 2026 – May 2026
Host: Prof. Roberto Renò

ACADEMIC EXPERIENCE

University of Verona Verona, Italy
Statistics, Adjunct Professor Oct 2026 – Dec 2026

- Teaching tutorials on probability theory and probability distributions (B.Sc.).

University of Verona Verona, Italy
Statistics, Adjunct Professor Oct 2025 – Dec 2025

- Teaching tutorials on probability theory and probability distributions (B.Sc.).

University of Verona

Verona, Italy

Quantitative Methods for Business and Economics, Teaching Assistant

Oct 2025 – Dec 2025

- Conducted MATLAB-based tutorials on constrained and unconstrained optimization (M.Sc.).

University of Verona

Verona, Italy

Research Internship

Apr 2023 – Jun 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.

CONFERENCES, WORKSHOPS AND SUMMER SCHOOLS

- **Advanced Bayesian Econometrics – Bayesian Multivariate Models and Forecasting in Economics and Finance**, *SIdE Course* Venice, Aug 31 – Sep 4, 2026
- **Ph.D. Workshop Padova-Venezia-Verona** Padova, Jun 2026
- **Bayesian Methods in Economics and Finance**, *SIdE Course* Venice, Aug 31 – Sep 4, 2025
- **12th General AMaMeF Conference** Verona, Jun 2025
- **2nd Early Career Workshop in Economics** Verona, May 2025
- **XXVI Workshop on Quantitative Finance** Palermo, Apr 2025

SCIENTIFIC ACTIVITIES

Organization of Workshops/Conferences

- 12th General AMaMeF Conference, June 23 - 27, 2025, Verona, Italy

LANGUAGES

Italian (Native), English (Fluent).

TECHNICAL SKILLS

Programming: Python, MATLAB, R, C++, Java.**Software:** Bloomberg Terminal, Power BI, Microsoft Office, L^AT_EX.