

VIOLA SIMONETTI

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Birth: 16/06/2000

Education

ESSEC Business School

Sep. 2024 – present

PhD in Data Analytics

Paris, France

- Supervisor: Prof. Roberto Renò
- Relevant courses: Stochastic Modelling, Discrete Time Asset Pricing
- Research Interests: Financial Econometrics, Options Pricing, High-Frequency Data

Tilburg University

Sep. 2023 – Aug. 2024

Master of Science in Finance track Data Science

Tilburg, Netherlands

- Relevant courses: Empirical Methods for Finance, Data Science Methods for Finance, Finance Applications for Data Science, Derivative Securities
- Final grade: 8.5/10

LUISS Guido Carli

Sep. 2022 – Jul. 2024

Master degree in Economics and Finance major in Finance

Rome, Italy

- Relevant courses: Econometric Theory, Mathematical Methods for Finance, Asset pricing, Probability
- Thesis Title: "Statistically Detectable Rational Bubbles"
- Final grade: 110/110 cum laude (first class equivalent)

BI Norwegian Business School

Sep. 2021 – Dec. 2021

Erasmus experience

Oslo, Norway

- Relevant course: Financial Econometrics

LUISS Guido Carli

Sep. 2019 – Jul. 2022

Bachelor degree in Economics and Business

Rome, Italy

- Relevant courses: Macroeconomics, Microeconomics, Financial Mathematics, Corporate Finance
- Final grade: 110/110 cum laude (first class equivalent)

Grants

- PhD scholarship
- Banca d'Italia scholarship for IEA Summer School 2024
- Double-Degree scholarship 2023
- Erasmus scholarship 2021

Training

- Italian Econometric Association IEA Summer School "Change Point Detection, Inference and Relevance in the Context of Forecast Evaluations", lecturers: Prof. Lorenzo Trapani and Prof. Tatevik Sekhposyan (July 2024)
- Algorithmic Trading seminar at LUISS Guido Carli 2022
- Pearson Comau Robotics License, achieved in 2018

Computer Skills

R, Matlab, Python, C++, MySQL, L^AT_EX, MS Office

Languages

Italian: native

English: fluent