

# Marco Amatangelo

Email: [marco.amatangelo@uniroma1.it](mailto:marco.amatangelo@uniroma1.it)

## EDUCATION

---

### Sapienza University of Rome

*Doctor of Philosophy – PhD, Finance and Institutions*

- Research Area: Pricing
- Topics: Nonparametric Estimation of Joint State-Price Densities, Hedging using Malliavin Calculus and Chaos Expansion.

**Rome, Italy**  
Nov 2022 – Current

### Sapienza University of Rome

*Master's degree in Actuarial and Financial Sciences (Major in Quantitative Finance)*

- Relevant Coursework: Asset Pricing, Financial Risk Management, Financial Econometrics, Mathematical Models for Finance, Statistical Models for Finance, Advanced Economic Statistics, Predictive Models
- Final Thesis: "Nonparametric Option Pricing"

**Rome, Italy**  
Sept 2019 – Jul 2022

### "Gabriele D'Annunzio" University of Chieti-Pescara

*Bachelor's degree in Economics and Finance*

- Relevant Coursework: Corporate Finance, Financial Analysis, Financial Mathematics, Statistics, Probability, Derivative Pricing, Econometrics
- Final Thesis: "The Greeks in the Black & Scholes Model"

**Rome, Italy**  
Sept 2016 – Nov 2019

### High School Diploma, ITC Antonio De Nino

**Sulmona, Italy**  
Sept 2011 – June 2016

## PERSONAL EXPERIENCE

---

### Federazione Italiana Giuoco Calcio

Soccer Referee

- Direction of competitions of the highest regional series "Eccellenza".

**Sulmona, Italy**  
Dec 2011 – Current

### Volunteering

*Salesians for the Social Sector APS:*

**Sulmona, Italy**  
Dec 2010 – Dec 2016

## SKILLS & INTERESTS

---

**Languages:** Italian (Native speaker), English (C1), French (basic knowledge);

I hereby authorize the use and processing of My personal data in compliance with the applicable laws and regulations.

**Computer Skills:** MATLAB, R, Python, Excel, LaTeX, SQL, Microsoft Office Suite;

**Certifications & Training:** Advanced Risk and Portfolio Management ARPM;

**Conference Attendee:** 67<sup>th</sup> Meeting for the Euro Working Group for Commodities and Financial Modelling;

**Courses:** Course of Resuscitation and Cardiopulmonary Defibrillation (BLSD) in adult and pediatric age;

**Interests:** Sport (soccer, athletics); Self-help concepts; Cooking; Travelling;

**Working Experience:** working as a private tutor to pay for my studies.