

## Curriculum Vitae – Dr. Stefano Demartis



### Practical Experience

03/24 – 06/24

**University of Plymouth**, Faculty of Science and Engineering, Plymouth, UK

*Visiting PhD Researcher*

12/22 – 02/24

**Deloitte**, Actuarial & Insurance Solutions, Rome, Italy  
*Actuarial Analyst*

### Academic Experience

Publications

Academic

**Demartis, S., Rogo, B. (2024).** *The Relationship Between ESG Scores and Value-at-Risk: A Vine Copula–GARCH Based Approach.*

*Journal of Risk and Financial Management.*

Presented at the 6th European Actuarial Journal Conference (EAJ), Lisbon, September 2024.

### Education

09/22 – today

**Sapienza University of Rome, Ph.D.** candidate in Statistics and Actuarial Science

01/22 – 05/24	<b>Sapienza University of Rome, MSc</b> Actuarial and Financial Science
09/19 – 12/21	<b>Sapienza University of Rome, MSc</b> Financial Risk and Data Analysis
09/16 – 10/19	<b>Sapienza University of Rome, BSc</b> Economics and Financial Markets
09/18 – 09/19	<b>University of Portsmouth</b> , Exchange year

### **Honors and grants**

- Excellent Graduate Award – Sapienza University of Rome - Academic Year 2020-2021.
- Awarded a merit-based scholarship to support library services and assist students with academic resources.

### **Languages**

Italian (native), English (fluent).

### **Technical Skills**

R, MS Office, SQL, LaTeX.