ANDREA ANDOLFATTO

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Education

MPhil-Ph.D. in Finance — September 2022 -
Bocconi University, Milan, Italy

Summer School in Dynamic Structural Econometrics, Econometric Society — August 2023
Lausanne, Switzerland

Second Level Specializing Master in Finance Insurance and Risk Management — September 2021 - June 2022
Collegio Carlo Alberto, Turin, Italy

Master in Banking and Finance, Minor in Quantitative Finance — September 2019 - September 2021
Università degli Studi di Verona, Italy

Master in Finance, Minor in Quantitative Finance, Swiss European Mobility Program — September 2020 - February 2021
Università della Svizzera Italiana (USI), Swiss Finance Institute, Lugano, Switzerland

Bachelor in Economics and business — September 2016 - September 2019
Università degli Studi di Verona, Italy

Working papers

Decentralized and Centralized Options Trading: A Risk Premia Perspective, *with Siddharth Naik and Lorenzo Schoenleber* [link to paper]

From Numbers to Words: Breaking Down Institutional Beliefs, *with Federico Bastianello* [link to paper]

Conference and seminar presentations

2025 Canadian Derivatives Institute (CDI) Conference (Montréal), 2nd Knut Wicksell Conference on Crypto and Fintech (scheduled, Lund), Annual Conference of the Asia-Pacific Association of Derivatives* (online), ToDeFi 2025* (Rome), Tech 4 Finance #2: AI and Blockchain* (Paris), 1st Bocconi PRIN Workshop in Crypto and Quantitative Finance (Milan), International Fintech Research Conference (Perugia), IFMB 2025 (online), AFA Annual Meeting* (San Francisco), AFA Annual Meeting – Poster Session (San Francisco).

2024 AlgoDefi24 Workshop* (Milan), IRMC, FMA European Conference, Università Cattolica Del Sacro Cuore (Milan), 2nd Structured Retail Products and Derivatives Conference, Lancaster-Manchester-Warwick Joint PhD Workshop on Quantitative Finance and Financial Technology.

*presented by coauthor

Awards and Grants

2025 Best Paper Award, International Fintech Research Conference

2024 AFA Doctoral Student Travel Grant

2024 Fintech Chair Grant sponsored by the Université Paris Dauphine for "Decentralized and Centralized Options Trading: A Risk Premia Perspective" (with L. Schönleber and S. Naik)

Teaching

Instructor Finance 3 (PhD, Prof. Max Croce) — 2023 - 2024

Instructor Finance 4 (PhD, Prof. Nicolas Serrano Velarde) — 2023 - 2024

Instructor Excel for Finance (Undergraduate, Prof. Marco Minozzo) — 2019 - 2020

TA Theory of Finance (Master, Prof. Claudio Tebaldi, Prof. Florian Nagler) — 2023 -

TA Big data in Finance (Master, Prof. Clément Mazet-Sonilhac) — 2023 -

TA Advanced Corporate Finance for Management (Master, Prof. Jakob Ahm Sorensen) — 2024 -

Work Experience

Research Assistant, assisting Prof. Florian Nagler, Bocconi, Italy — May 2023 - September 2023
Projects: Debt Structure and Inflation

Research Assistant, assisting Prof. Alberto Manconi, Bocconi, Italy — May 2023 - September 2023
Projects: Machine learning classifiers for Mafia Infiltrations

Collaborator, Algorand Fintech Lab, Bocconi, Italy — June 2022 -

Junior Analyst Wealth and Asset Management, Prometeia, Bologna, Italy — May 2021 - August 2021
Internship in Data Analytics Service.

Academic Service

Referee for Economics Letters, Quantitative Finance
Discussant: 2nd Knut Wicksell Conference on Crypto and Fintech (Lund), IFMB 2025 (online), FMA European Conference

Software

Python, Matlab, R, Stata, SQL, Java, Html, Latex

Additional Information

Languanges: English (Fluent), Italian (Native), French (Basic)
Interests: Sailing & Motor Boat License (2025), Basketball, Tennis, Cooking