

Marco PATACCA

PERSONAL DATA

PLACE AND DATE OF BIRTH: Todi, Italy | 05 January 1990
EMAIL: marco.patacca@studenti.unipg.it
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CURRENT POSITION

Nov 2015 - Present | **Ph.D. Student in Quantitative Methods for Economics**
Supervisor: Prof. Gianna FIGÀ TALAMANCA
Department of Economics, University of Perugia, Perugia, Italy

Ph.D. dissertation focused on Bitcoin prices and market sentiment indicators.

RESEARCH INTERESTS

Bitcoin, Blockchain Technology, FinTech, Systemic Risk, Extreme Value Theory

VISITING POSITION

JAN 2017 - MAR 2017 | **Visiting Scholar** - Department of Statistics, *The London School of Economics and Political Science, London, UK*

EDUCATION

SEP 2013 - JUL 2015 | **Master's Degree in FINANCE AND QUANTITATIVE METHODS FOR ECONOMICS**
110/110 magna cum Laude
Department of Economics, University of Perugia, Perugia, Italy
Thesis: *"The Extreme Value Theory in the Modelling of Catastrophic Risks"*
Supervisor: Prof. Mauro PAGLIACCI

SEP 2009 - MAY 2013 | **Bachelor's Degree in ECONOMICS OF MARKETS AND FINANCIAL INTERMEDIARIES**
grade 107/110
Department of Economics, University of Perugia, Perugia, Italy
Thesis: *"The Cornish-Fisher Expansion in the Analysis of Financial Portfolio's Performance"* | Supervisor: Prof. Gianna FIGÀ TALAMANCA

SEP 2004 - JUN 2009 | High School Diploma (*scientific curriculum*)
Liceo Scientifico "G. Marconi", Foligno, Italy

ADDITIONAL TRAINING

AUG 2016 | **ARPM Bootcamp, Advanced Risk and Portfolio Management**
New York University, New York, USA

JUL 2013 | **EF Cambridge English Level Test**
EF International Language Centers, Dublin, Ireland

OCT 2005 - OCT 2011 | **Degree in Saxophone**
Academy of Music of Perugia, Perugia, Italy

CONFERENCES AND WORKSHOP

- January 25-27, 2017. "Bitcoins prices and market sentiment indicators", **XVIII Workshop on Quantitative Finance 2017**, University of Milano-Bicocca, Milano, Italy.

TEACHING EXPERIENCES

- OCT 2016 - FEB 2017 **Teaching Assistant** of BASIC CALCULUS
University of Perugia, Perugia, Italy
- OCT 2015 - FEB 2016 **Teaching Assistant** of BASIC CALCULUS
University of Perugia, Perugia, Italy
- MAR 2015 - JUN 2015 **Teaching Assistant** of FINANCIAL MATHEMATICS
University of Perugia, Perugia, Italy

LANGUAGES

ITALIAN: Mother tongue
ENGLISH: C1

COMPUTER SKILLS

Software: Matlab, Mathematica, R, SAS, \LaTeX
Office and Others: Word, Excel, PowerPoint, Windows