Fabrizio Poggioni

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Autorizzo il trattamento dei miei dati personali, ai sensi del D.lgs. 196 del 30 giugno 2003

Areas of specialization

Financial Econometrics, Value at Risk, Risk Management, Time Series Analysis, Big Data, Probability Graphical Models

Education

- 2001-2006
  - High School Diploma ”Liceo Scientifico Nomentano” in Rome .
- 2008-2012
  - Bachelor’s Degree in Economics (Laurea Triennale) , ”Sapienza” University in Rome, Faculty of Economics, Final Thesis; ”Portfolio selection models”, Supervisor Prof. Fabio Tardella
- 2012-2015
  - Master’s Degree (Laurea Specialistica) in Economics- Finance and Insurance (FINASS), ”Sapienza” University in Rome, Final Thesis: ”Dynamic Quantile Copula Network”, Supervisor Prof. Lea Petrella, Finale Grade 110/110 Cum Laude.
- 2015-present
  - Phd (full scholarship) in ”Mathematics for the Economical and Financial applications” XXXIth cicle of the Doctoral School of Economics, ”Sapienza” University of Rome

Phd Education

- 2015-2016
  - *Statistical Learning*, a 6 month course focusing in Non-Parametric Statistic, held by Professor Pierpaolo Brutti, Master Degree in Data Science, ”Sapienza” University of Rome
- 2015-2016
  - *Computational Statistics* , a 6 month course held by Professor Luca Tardella, Master Degree in Statistics and Decision Sciences, ”Sapienza” University of Rome
- 2015-2016
  - *Financial Econometrics*, a 6 month course held by Professor Tommaso Proietti, Master Degree in Finance and Banking, ”Sapienza” University of Rome

Phd Project

"Dinamic Graphical Models for Finance Applications" Supervisor: Prof. Lea Petrella, Department of Methods and Models for Economics, Territory and Finance, Sapienza University of Rome

Pubblications

(2016) *Dynamic Quantile Lasso Regression* with Lea Petrella and Mauro Bernardi.
http://hdl.handle.net/11573/882664

(2018-Forthcoming) *Sparse Nonparametric Dynamic Graphical Models* with Lea Petrella and Mauro Bernardi.

Other activities

- 2007-2010
  - Event Steward, Triumph Group
- 2013-2015
  - Private Tutoring
- 2014-2015
  - Cooperation Scholarship Winner in "Laboratorio di Calcolo"
- 2016
  - Time Series Course seminar on how to use financial data with Datastream, and statistical analysis of financial data using R software
- 2018-present
  - Tutor in Statistics and econometrics - LUISS Guiso Carli University
  - Tutor in Economic statistics and econometrics - Guglielmo Marconi University

Spoken Languages

- Italian: native language
- English: fluent writing and speaking

Technical Skills

- Softwares: Matlab, R, Excel, VBA, LaTeX, Datastream, Bloomberg

Hobbies and Personal Interests

- Strategy Games, Contemporary Music, Documentaries, Multidisciplinary Topics