Francesco Benvenuti

GENERAL INFORMATION
Date of birth: November 1992
Contacts: francescobenvenuti662@gmail.com

RESEARCH INTERESTS

Econometric Theory, Financial Econometrics, High-Frequency Econometrics, Stochastic Processes
During my PhD studies I aim to work on the econometrics of high-frequency financial data. An interesting development of this subject is in the direction of combining it with high-dimensional data reduction techniques. In the future, I plan to work also on econometric theory.

EDUCATION

PhD student in Financial Econometrics
September 2018 - At present, Aarhus University:
Aarhus BSS, Econometrics and Business Statistics Section
Main supervisor: Kim Christensen; Second supervisor: Bezirgen Veliyev

International Master IMEF in Quantitative Finance, *Top 5% of the class*,
October 2016 - December 2017, Ca' Foscari University

M.Sc, Economics and Finance, *Summa cum Laude*,
October 2014 - October 2016, Ca' Foscari University

- Thesis Topic:
  "Asymmetric Information in Loan Contracts: A Game-Theoretic and Statistical Approach."— **Riccardo Faini's thesis award** (Department of Economics)
- Supervisors: Monica Billio and Marco LiCalzi

B.Sc, Economics, *Summa Cum Laude*,
September 2011 - July 2014, Ca' Foscari University

High School Scientific Diploma (100/100), June 2011.

ADDITIONAL UNDERGRADUATE EXPERIENCE

Undergraduate Research
March 2018 - June 2018

- Research Topics: *Probabilistic PCA in a supervised setting; Dimensional reduction techniques applied to loan data stored in the European DataWarehouse*; the two resulting papers are in preparation.
- Supervisors: Monica Billio and Marco LiCalzi

Preparation for the TOEFL test
April 2018 - June 2018, English Center (Language School), Venice

TOEFL test obtained in June with grade 98.

Single Courses in Mathematics
October 2017 - August 2018
I have attended as external student courses in Analysis, Algebra and Geometry at University of Padova (from October 2017 to March 2018) and the International Summer School in Mathematics (June and August 2018), taking exams in Probability Theory and Numerical Analysis, hosted at University of Perugia and organized by the Italian Mathematical Society.

Research Challenge — CFA Institute, 2^{nd} team at national level
November 2015 - March 2016, Ca' Foscari University and CFA Institute (Milano)

Teaching Experience

University Tutor March 2015-May 2015; September 2016-December 2016
Subject: Econometrics
Ca' Foscari University
30+30 hours of frontal lectures and office hours.

University Tutor September 2014-December 2014; September 2016-December 2016
Subject: Mathematics
Ca' Foscari University
60+60 hours of frontal lectures and student support.

Additional information

(March 2018 to present) I am working to **publish** the results obtained during my Master Thesis with Prof. Billio and LiCalzi; the paper "Asymmetric information in loan contracts: New evidence from European big-data" is under revision.

At the current stage and in addition to my ordinary university curriculum, I have studied in depth Analysis, Algebra and Linear Algebra, Discrete Probability. Moreover I have studied the basics of Topology, Measure Theory, Real and Functional Analysis. I have attended two Summer Schools: on Stochastic Processes (Centro Ennio De Giorgi, Pisa) and on Decisions in Complex or Conflicting Situations (Ca' Foscari University).

Computer Skills: I have a basic knowledge of scientific programming with Python, and a good knowledge of Matlab (I have used it extensively during my thesis), EViews, Gretl, Latex, Excel.

I have been among the Top 5 Freshmen in Economics (Ca' Foscari): "Coin Reward" Nomination, 2012. I am part of the community Mentors4you, Selected Out of 1000+ Applicants.