Edoardo Berton

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Education

Università Cattolica del Sacro Cuore *Milan, Italy*
PhD in Economics and Finance *2021 - present*

Università degli Studi di Milano *Milan, Italy*
M.Sc. in Finance and Economics (*curriculum*: Quantitative Finance) *2018 - 2020*

Ludwigs-Maximilians Universität - LMU *Munich, Germany*
Erasmus+ semester *2019 - 2020*

Università degli Studi di Milano - Bicocca *Milan, Italy*
B.Sc. in Economics and Business (*curriculum*: Financial Economics) *2014 - 2018*

Academic Positions

Teaching Assistant *Milan, Italy*
Politecnico di Milano

- Mathematical Finance II (*M.Sc. Mathematical Engineering*), Academic Year: 2024/25.

Teaching Assistant *Milan, Italy*
Università degli Studi di Milano

- Optimization (*M.Sc. Economics and Political Sciences*), Academic Years: 2023/24, 2022/23, 2021/22.
- Mathematics Crash Course (*incoming M.Sc. students*), Academic Years: 2023/24, 2022/23.

Teaching Assistant *Milan, Italy*
Università Cattolica del Sacro Cuore

- Mathematics (*B.Sc. Banking and Finance*), Academic Year: 2023/24.

Research Assistant *Barcelona, Spain*
Esade Business School *May 2021 - Sept. 2023*

- Support Prof. Carlo Sala with paper replication, data analysis, algorithm development (main focus on Asset Pricing, Risk Management and Mathematical Finance).

Associations

Member of the Italian Association of Mathematics Applied to Economic and Social Sciences (AMASES)

Member of the National Institute for Advanced Mathematics: Group of Mathematical Analysis, Probability and Applications (INdAM - GNAMPA)

Publications

E. Berton, L. Mercuri, (2023) **An Efficient Unified Approach for Spread Option Pricing in a Copula Market Model**, Annals of Operations Research

Preprints

E. Berton, A. Doldi, M. Maggis, (2024) **On Conditioning and Consistency for Nonlinear Functionals**, ArXiv

Conference Talks

Poster, 4th Italian Meeting on Probability and Mathematical Statistics — *Rome, 2024*
On conditioning and consistency for nonlinear maps

Talk, XXV Quantitative Finance Workshop — *Bologna, 2024*
On continuity of state-dependent utility

Talk, PhD^{2}ays, Department of Mathematics “Federigo Enriques” — *Milan, 2024*
On continuity of state-dependent utility

Talk, European Conference on Operations Research — *Athens, 2021*
Spread Option Pricing in a Copula Affine GARCH(p,q) Model

Experience

Analyst, Quantitative Risk and Stress Testing
Warsaw, Poland
Citibank — *Sept. 2020 - Oct. 2021*

- Calibration and maintenance of Commodity-PCA curves simulation model.
- Development of Python library for data-cleaning and data-enhancement process.
- Minor involvement in portfolio VaR computations.

Intern, Credit Analysis
Munich, Germany
HypoVereinsbank — *Mar. 2020 - Aug. 2020*

- Support in the preparation of Credit Risk Assessments.
- Cash-flow modelling and Credit Rating Issuance.
- Industry Analysis, Peer Group Analysis and Financial Reports Analysis.

Summer Schools

Computational Methods in Finance and Economics — *Pisa, 2024*
Centro di Ricerca Matematica (CRM), Scuola Normale Superiore

Winter School in Stochastic Processes, Analysis and Semigroups — *Trento, 2022*
University of Trento

Projects

Heston-Nandi GARCH Python Library, GitHub — *2021*

- Development of a Python library related to “A Closed-Form GARCH Option Valuation Model” by Heston and Nandi (2000),
- Library includes GARCH fit to data, Montecarlo Simulation Pricing and Pricing through Analytical Formula.

Additional Information

Languages Native in Italian, fluent in English, intermediate in German