Federico Pasquale Cortese

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Date of birth: January 1, 1994

Research interests

Copula models, latent variable models, financial time-series

Current Position

2019 – Present **University of Milano-Bicocca** – Milan, Italy
PhD student in Statistics (XXXV cycle)
under the supervision of professors Pennoni Fulvia and Bartolucci Francesco

Education

2017 – 2019 **University of Calabria** – Rende, Italy
Master's degree in Finance and Insurance
Final grade: 110/110 cum laude

2013 – 2017 **University of Calabria** – Rende, Italy
Bachelor's degree in Mathematics
Final grade: 100/110

Publications

2019 **Tail dependence in financial markets: A dynamic copula approach.**
Cortese, Federico Pasquale
Risks 7(4): 116.
https://www.mdpi.com/2227-9091/7/4/116/htm

2021 **Hidden Markov and regime switching copula models for state allocation in multiple time-series**
Bartolucci, Francesco; Pennoni, Fulvia; Cortese, Federico Pasquale
Book of abstracts and short papers, CLADAG, Firenze University Press
https://media.fupress.com/files/pdf/24/7254/19407

Teaching experience

September 2018 - February 2019 **Academic Tutor for the course of Financial Econometrics (SECS-S/06)**
University of Calabria, Rende
Support activity during computer-lab sessions for the first-year students of the master's degree in ”Finance and Insurance”

Conferences - Workshops

September 9-11, 2021 Florence, Italy
Participation at the conference ”13th Scientific Meeting of the CLADAG - CLAssification and Data Analysis Group”

January 24, 2020 Padua, Italy
Participation at the workshop ”Bayesian Nonparametrics for Complex Data”

Technical skills

Programming languages
Proficient in R
Familiar with MatLab, C++

Software
LaTeX, Git, Excel

Languages
Italian (native), English (fluent), French (basic)

Autorizzo al trattamento dati ai sensi del GDPR 2016/679 del 27 aprile 2016 (Regolamento Europeo relativo alla protezione delle persone fisiche per quanto riguarda il trattamento dei dati personali).