MASSIMO DELLO PREITE

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EDUCATION

From August 2019	**PhD in Finance** Imperial College Business School, London, UK PhD thesis: "Cross-sectional methods for Empirical Asset Pricing" Supervisors: Prof. P. Zaffaroni, Prof. R. Uppal
From August 2018 to August 2019	**MRes Business, Finance path**, with Distinction Imperial College Business School, London, UK
From August 2017 to July 2018	**MSc in "Econometrics and Mathematical Economics"** with Distinction London School of Economics and Political Science, London, UK
From October 2014 to July 2016	**Master in "Actuarial and Financial Sciences"** Summa cum Laude University "La Sapienza", Rome, Italy
From October 2011 to July 2014	**Bachelor in "Statistics, Economics, Finance and Insurance"** Summa cum Laude University "La Sapienza", Rome Italy

WORKING PAPERS and WORK IN PROGRESS

- "Asset Pricing with Unsystematic Risk", M. Dello Preite, R. Uppal, P. Zaffaroni, I. Zviadadze, 2023.
- "Efficient Estimation of Asset-Pricing Factor Models", M. Dello Preite, M. Pelger, P. Zaffaroni.
- "Factor Strength and SDF Estimation", M. Dello Preite.

CONFERENCES

June 2023	**4th LTI - Bank of Italy Workshop on Long-Term Investors' Trends: theory and practice** held at Collegio Carlo Alberto, Turin.
August 2023	**EEA-ESEM 2023** held at the Barcelona School of Economics.

TEACHING EXPERIENCE

From October 2020	**Teaching Assistant** of Econometrics at Imperial College London
From October 2019	**Teaching Assistant** of Financial Econometrics and Financial Modeling at GEC Academy
From January 2013	**Tutor in Mathematics and Probability** to both university and high school students

WORK EXPERIENCE

From December 2021	**Expert at the Central Bank of Italy** in the “Directorate General for Markets and Payment Systems", Department “Market Operations", Unit “Investment Operations".
From June 2018 to August 2018	**Research project at the Central Bank of Italy** US yield curve forecasting through multiple regressions and neural networks.
From January 2017 to July 2017	**Associate at PwC Actuarial Services srl** Consulting and Auditing to Insurance Companies, both life and non-life sectors.
From March 2016 to August 2016	**Junior Quantitative researcher at ALEF-Servizi SpA** Implementation of a mathematical model to price contracts linked to VIX path.

PRIZES AND AWARDS

November 2019	**Dean’s List** for Academic Excellence 2018/19, Imperial College Business School
May 2018	**President’s Scholarship** issued by Imperial College London
December 2016	**Scholarship “Giorgio Mortara”** issued by Central Bank of Italy (particularly worthy).
From January 2005	**“International Mathematical Game Championship”** Best placement: 6$^{\text{th}}$ nationwide

MEMBERSHIPS AND CERTIFICATIONS

January 2017	**Fellow of the Professional Association of Italian Actuaries**
November 2016	**GRE Certificate** Quantitative reasoning: 170/170 (97$^{\text{th}}$ percentile)
October 2016	**English language - Level C1 CEFR** IELTS - Grade: 7/9 Listening 7/9, Speaking 6/9, Writing 6/9, Reading 8/9
September 2010	**French language - Level B2 CEFR** DELF B2 - Grade: 78,5/100 Listening 18,5/25, Speaking 23/25, Writing 17/25, Reading 20/25