

CURRICULUM VITAE

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Davide Arioldi

Personal Information: Date of Birth: December 19th, 1983
Place of Birth: Milano (Italy)
Nationality: Italian
Languages: Italian (mother tongue), English, French.
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WORK EXPERIENCES

02/2012 – to data

Economist/researcher

USI- Università
della Svizzera
Italiana, Lugano,
Switzerland.

Works on:

- economic forecasts
- policy impact assessments
- international trade
- productivity-wage gap
- consumer behavior (modelling consumer decisions)
- development of a tax revenue forecasting model (ML micro-data approach)
- integration of text and image analysis in economic models
- Bayesian Neural Network for causal inference
- Detection of causality structure: Probabilistic Graphical Model

IRE department
(Institute for
Economic
Research)

Technical expertise in:

Bayesian Neural Network, Probabilistic Programming, Causal structure learning and causal inference with or without hidden (latent) variables (probabilistic graphical models), impact assessment (synthetic control method), text analysis, econometrics and statistics.

09/2008 – 01/2012

Quantitative analyst and portfolio manager

Pharus
Management SA,
Switzerland

Responsible for:

- development of quantitative models (stock picking and asset allocation);
- management of an absolute return fund;

- development and management of personal HNWI clients

09/2006- 07/2008

Analyst

Worked on (for quoted and unquoted companies):

- business planning, internal audit models;
- company evaluation for M&A, spin-off, trademark valuations, assistance to Audit and Management Board.

Chartered
Accounting Firm -
Prof. A. Miglietta
Milan - Italy

04/2006- 07/2006

Fiscal Consultant

Chartered
Accounting Firm
of Dr. Trimboli
Milan - Italy

EDUCATION AND PROFESSIONAL QUALIFICATION

2018

PhD in Economics (defense on October, 12th)

Dissertation: Institutional setting and network effects on trade.

Faculty of Economics, Università della Svizzera Italiana. Lugano (Switzerland)

2010

European Financial Advisor (EFA)

Qualification released by the EFPA (European Financial Planning Association).

2010

Master of Science degree in Economics of markets and financial intermediaries (Faculty of Banking and Finance).

Università Cattolica del S. Cuore. Milan - Italy

Title of the thesis: “Dynamic Asset Allocation Models - development of quantitative models for dynamic asset allocation”.

2005

Bachelor degree in Economics of markets and financial intermediaries (Faculty of Banking and Finance)

Università Cattolica del S. Cuore. Milan -Italy

Title of thesis: “The 1997 Asian financial crisis.”

other relevant courses:

Data Science toolbox and Bayesian Machine Learning in Social Sciences (GSE), Bayesian methodology and MCMC algorithms (USI), Analysis of Social Network (USI), Causality in practice (University of Lucerne), Theory of production and consumption decision (LASER), Social and Economic Model Simulation (AISC), Quantitative methods for Public Policy Evaluation (GSE), International Trade, Labour Market and Development (WTI), Empirical Methods for Microeconomic Applications (USI, Gagliardini and Greene).

TECHNICAL SKILLS

Working knowledge of Python, R, Matlab. Stata, Netlogo.

Packages: PyMC3 (Probabilistic Programming and Bayesian Neural Network), Theano and TensorFlow (for NN and integration with PyMC3), Keras (NN), NumPy, SciPy, Pandas. STAN, pcalg, etc.

Basic knowledge (query, creation and management using Python or R driver) of MongoDB and SQL.

Elementary knowledge of Java, C++

OS: Linux (Ubuntu), Windows.

PUBLICATIONS AND WORKING PAPER

Forthcoming - Revisiting the determinants of long-term growth: a probabilistic graphical model approach

Forthcoming - Bayesian neural network for causal inference

Forthcoming - Bargaining power in directed and weighted network.

(2018) D.Arioldi - Spatially correlated preferences in international trade. *Working paper*

(2017) D.Arioldi, L. Ventura, M. D. Witte - Bargaining Power and the Currency determination of trade. *Working paper, in submission*

(2016) Arioldi, D, R. Maggi - Einkommen gegen Preise. Are regional differences in nominal wages compensated by different cost of living in the Swiss Regions? *Die Volkswirtschaft*, June 2016.

(2015) Arioldi, D., R. Maggi - The legal origin effect on the Summer Olympic Games. Is the increase in exports homogeneous among different countries? *working paper*.

(2013) Arioldi, Davide, V. Mini - Competitività Economica 2012, O-Pol Istituto di Ricerche Economiche.

(2012) Arioldi, Davide, V. Mini, R. Maggi - EXPO 2015: opportunità e scenari futuri per il Ticino e la Svizzera, O-Pol Istituto di Ricerche Economiche.