EMANUELE PIZZOCHERA

Milan (Italy) - Via Röntgen 1, 20136

+39 3311692962 | emanuele.pizzochera2@phd.unibocconi.it | Website | LinkedIn

RESEARCH INTERESTS

Financial econometrics, time-series models, macro-finance

EDUCATION

Bocconi University — Milan, Italy
PhD in Finance — Aug 2024 – Present

University of Bologna — Bologna, Italy
M.Sc. in Economics and Econometrics (Econometrics track) — Sept 2021 – Oct 2023
- Final grade: 110/110 (126/120 credits)

Vrije Universiteit Amsterdam — Amsterdam, Netherlands
Erasmus Exchange Semester (topics: Time Series Econometrics, Finance) — Feb-Jun 2023

University of Milan — Milan, Italy
B.A. in Politics and Economics — Sept 2018 – Jul 2021
- Final grade: 110/110 *cum laude* (195/180 credits)

WORK IN PROGRESS

- **A Non-Gaussian Approach to Valuation and Risk Management in Private-Market Funds**
- **Sovereign Default and Financial Architecture**, with S. Eski and M. G. Kornejew

RESEARCH EXPERIENCE

Research Assistant (various projects) — 2025 - 2026
Bocconi University, Dept. of Finance
- PIs: Prof. Florian Nagler, Prof. Nicola Limodio, Prof. Hannes Wagner

Research Associate — Jun 2023 – Aug 2024
Bocconi University, IGIER Research Center and Dept. of Finance
- PI: Prof. Florian Nagler

Research Assistant — 2022
University of Bologna, Dept. of Economics
- PIs: Prof. Emanuele Campiglio, Prof. Davide Romelli
- Project: Warning words in a warming world: Central Bank Communication and Climate Change

PROFESSIONAL EXPERIENCE

External consultant — Jun 2025 – Present
Quantyx Advisors S.r.L. — Milan, Italy
- Built a mixed-frequency framework to monitor value, return and risk of private-market funds

Assistant to the Head of Representation — Jun – Oct 2020
European Commission, Representation in Italy — Milan, Italy
- Assisted the Head of Representation in reporting to Italian and European institutions
- Scheduled events, prepared speeches and presentations on the Commission's economic and financial policies

TEACHING EXPERIENCE

Bocconi University

Adjunct Lecturer
Theory of Finance (Graduate) Spring 2026 – Present

CONFERENCES AND WORKSHOPS

(*) As an attendee

2026

*So.Fi.E. Conference on Structural Macro Modelling (Brussels, 7-8 May), *CFM-Imperial Workshop on Quantitative Finance (London, 10-11 Nov), *ICAIF 2026 (Milan, 14-17 Nov)

OTHER EDUCATION

Summer School on Bayesian Structural Macroeconometrics May, 2026
Society for Financial Econometrics (So.Fi.E) Brussels, Belgium
- Instructors: Marco Del Negro, Frank Schorfheide

LANGUAGE AND IT SKILLS

Italian: native
English: fluent (IELTS 8.5, CEFR level C2)
French: intermediate (CEFR B1/B2)

Programming: Python, R, Matlab
Other: Office suite, LaTeX, HTML

AWARDS AND SCHOLARSHIPS

PhD Research Fellowship, *Fondazione Romeo ed Enrica Invernizzi* 2024
Bocconi PhD Graduate Tuition Fellowship, *Bocconi University* 2024-2029
Erasmus+ Scholarship, *European Union and MUR* Feb-Jun 2023
Premio America Giovani, *Fondazione Italia-USA* Feb 2022
Regional Merit Scholarship, *Regione Emilia-Romagna* 2022
Regional Merit Scholarship, *Regione Lombardia* 2019-2021

REFERENCES

1. **Carlo A. Favero**
   Department of Economics
   Bocconi University
   Email: carlo.favero@unibocconi.it
2. **Omiros Papaspiliopoulos**
   Department of Decision Sciences
   Bocconi University
   Email: omiros.papaspiliopoulos@unibocconi.it
3. **Florian C. Nagler**
   Department of Finance
   Bocconi University
   Email: florian.nagler@unibocconi.it
4. **Martin G. Kornejew**
   Department of Finance
   Bocconi University
   Email: martin.kornejew@unibocconi.it