CURRICULUM VITAE

Mario Martinoli

Department of Economics (DiECO), University of Insubria
Via Monte Generoso, 71, 21100, Varese, Italy, m.martinoli@uninsubria.it

PERSONAL INFORMATION

Surname/Name	Martinoli Mario
Address	Via Caprera, 15, 21014 Laveno Mombello (VA) (Italy)
Telephone	+393382201833
Email	mmartinoli87@gmail.com
Citizenship	Italian
Date of Birth	28/10/1987

EDUCATION

from 11/2017	University of Insubria (Varese, Italy), Ph.D. Methods and Models for Economic Decisions under the supervision of Prof. Raffaello Seri. Research fields: Econometrics, Quantitative Methods for Economics, Statistics, Simulated Models, Agent-based Models.
28/01 – 31/05/2019	SUNY at Stony Brook (Stony Brook, NY, USA), Visiting Student under the supervision of Prof. Samuele Centorrino. Research fields: Econometrics, Nonparametric Econometrics.
04/2015 – 12/2015	MIP – Politecnico di Milano School of Business (Milano, Italy), Executive Master Financial Risk Management. Core modules: credit risk, market risk, liquidity risk, interest rate risk evaluation.
10 – 21/08/2015	Kaplan International College (Dublin, Ireland), Certificate of achievement, English level reached: Higher Intermediate. Core modules: business English
09/2009 – 11/2011	University of Insubria (Varese, Italy), Master's Degree in Banking and Finance with overall mark 108/110. Dissertation: An Econometric Approach to Evaluate Probability of Default. Core modules: Econometrics, Mathematical Methods for Economics and Finance.
09/2006 – 09/2009	University of Insubria (Varese, Italy), Bachelor's Degree in Economics. Core modules: Econometrics, Microeconomics e Macroeconomics.

WORKING EXPERIENCE

12/2019 – ongoing 01/2018 – 01/2019	Teaching Assistant at University of Insubria (Varese, Italy). Tutorship activities in mathematics, financial mathematics, applied mathematics, statistics and econometrics. Provide support to Professors during exams.
10/2011 – 10/2017	Consultant/Senior Consultant, Risk Manager at Consilia Business Management S.p.A, Ernst & Young Financial Business Advisors S.p.A and

	Factorit S.p.A.. Project and Risk Management (Credit Risk Monitoring, KPRI definition, Operational Risk Self Assessment, Internal Capital Adequacy Assessment Process, Risk Appetite Framework), Financial Planning (Capital Budgeting, Strategic Plan).

IT EXPERTISE

R, Stata, Matlab	Statistical and numerical analysis software. Advanced knowledge (R), good knowledge (Stata and Matlab).
NetLogo	Agent-based simulation software. Intermediate knowledge.
Python	Language programming. Basic knowledge.
LyX. LaTeX	Text editing software. Good knowledge.
Zotero, BibTeX	Reference manager. Good knowledge.
Bloomberg, Datastream	Financial databases. Basic knowledge.
Apple iWork	Pages, Numbers and Keynote. Good knowledge.
MS Office	Word, Excel, Powerpoint and Outlook. Advanced knowledge.

PUBBLICATIONS

Seri, R., Martinoli, M., Secchi, D., and Centorrino, S. (2020). Model Calibration and Validation via Confidence Sets. *Econometrics and Statistics* (forthcoming).

WORKING PAPERS

Seri R., and Martinoli M. (2019). Asymptotic Properties of the Plug-in Estimator of the Discrete Entropy under Dependence. Nov., 2019. (submitted)

Seri, R., Secchi, D., and Martinoli, M. (2020). Randomness, emergence and causation: A historical perspective of simulation in the social sciences. Manuscript submitted for publication. In S. Albeverio, & E. Mastrogiacomo (Eds.), *Complexity and Emergence* Springer Science+Business Media. Springer Proceedings in Mathematics & Statistics.

WORK IN PROGRESS

A model for chattering (joint with R. Seri).

Nonparametric estimation of simulation models (joint with R. Seri).

CONFERENCES

Attended

17/01/2020	Martinoli, M., Seri, R., Secchi, D., Centorrino, S., and Vezzulli, A.. Counterfactual evaluation in history-friendly models: limits and perspectives. In *1st Meeting of the Network on Counterfactual Impact Evaluation (NetCIEx)*: JRC, Ispra, Italy. (presenting author)
14 – 16/12/2019	Seri, R., Martinoli, M., Centorrino, S., and Secchi, D.. Model calibration and validation via confidence sets. In *13th International Conference on Computational and Financial Econometrics (CFE)*: London, UK.

26 – 28/06/2019	Seri, R., Secchi, D., and Martinoli, M.. Spot the differences! The simulated minimum-distance method. In *EURAM 2019. Exploring the Future of Management*: Lisboa, Portugal.
03 – 06/06/2019	Seri, R., Martinoli, M., Centorrino, S., and Secchi, D.. A simulated minimum-distance method for the calibration of ABMs. In *Economics, Governance and Management of AI, Robots and Digital Transformations*: Brighton, UK.
03 – 04/05/2019	Seri, R., Martinoli, M., Secchi, D., and Centorrino, S.. Sensitivity Anlysis for Calibration via Model Confidence Sets. In *Fourth Agent-based Models of Organizational Behavior (ABM04) Workshop: Modeling Organizational and Institutional Complexity*: Bolzano, Italy.
14 – 16/12/2018	Martinoli, M., and Seri, R.. A minimum-distance estimator for the calibration of simulation models. In *12th International Conference on Computational and Financial Econometrics (CFE)*: Pisa, Italy. (presenting author)

SUMMER SCHOOLS

30/06 – 05/07/2019	Participant, Lake Como School of Advanced Studies on *Economic Behaviours: Models, Measurements, and Policies*. Lake Como School of Advanced Studies, International Network for Economic Method (INEM), University of Insubria, and University of Milan, Villa del Grumello, Como, Italy.
30/07 – 04/08/2018	Participant, 12th Jena Summer Academy on *Innovation and Uncertainty*. Friedrich Schiller University Jena and International Max Planck School on Uncertainty, Jena, Germany.
22 – 27/07/2018	Participant, Lake Como School of Advanced Studies on *Complexity and emergence: ideas, methods, with a special attention to economics and finance*. University of Insubria, University of Milano – Bicocca, University of Milano and Association for Applied Mathematics to Economics and Social Sciences, Villa del Grumello, Como, Italy.
16 – 20/07/2018	Participant, SIdE Summer School on *Text Analysis and Sentiment Analysis with Applications to Finance 2018*. Italian Econometric Association (SIdE), SADiBa, Perugia, Italy.

GRANTS AND AWARDS

12/2019 – ongoing 01/2018 – 01/2019	University of Insubria (Varese, Italy), Teaching Assistant Mathematics and Statistics, grant.
12/2019 – ongoing 01/2018 – 01/2019	University of Insubria (Varese, Italy), Teaching Assistant Economics, grant.
11/2017 – ongoing	University of Insubria (Varese, Italy), Ph.D. scholarship.

LANGUAGES

Italian	Mother tongue.
English	Fluent: written and spoken.
French	Intermediate knowledge; good understanding and reading.

OTHER

Interests	Skiing, Trekking, Hiking, Mountain Biking, Basketball, alternative and indie rock, cult movies and books, cooking and wine.