Tommaso Mariotti

EDUCATION AND TRAINING

[11/2019 – Current]

PhD in Computational Methods and Mathematical Models for Sciences and Finance

Scuola Normale Superiore

City: Pisa

Country: Italy

Financial Econometrics, Market Microstructure, Quantitative Finance, Stochastic Analysis

[09/2017 – 10/2019]

Master's Degree in Finance and Risk Management

University of Florence

City: Florence

Country: Italy

Final grade: 110/110 Cum laude

Thesis: Detecting the presence of market microstructure noise in high frequency prices

Actuarial science, Corporate finance, Econometrics, Quantitative finance, Risk management

[09/2014 – 12/2017]

Bachelor's degree in Economia e Commercio

University of Florence

City: Florence

Country: Italy

Final grade: 110/110 Cum laude

Thesis: I credit default swap: una prospettiva generale ed un approfondimento sui titoli sovrani

WORK EXPERIENCE

[01/03/2023 – 14/04/2023]

Visiting Research

Ritsumeikan University

City: Kusatsu

Country: Japan

[18/10/2021 – 31/12/2021]

Supplementary teaching "Quantitative Finance and Derivatives", MsC in Finance and Risk Management

University of Florence

City: Florence

Country: Italy

LANGUAGE SKILLS

Mother tongue(s): Italian

Other language(s): English

DIGITAL SKILLS

Matlab | Python | Julia | Excel

PUBLICATIONS

Tommaso Mariotti, Fabrizio Lillo & Giacomo Toscano (2023) From zero-intelligence to queue-reactive: limit-order-book modeling for high-frequency volatility estimation and optimal execution, Quantitative Finance, 23:3, 367-388

PREPRINTS

Akahori, J., Liu, N. L., Mancino, M. E., Mariotti, T., & Yasuda, Y. (2023). Symmetric positive semi-definite Fourier estimator of instantaneous variance-covariance matrix. arXiv preprint arXiv:2304.04372.

Mancino, M. E., Mariotti, T., & Toscano, G. (2022). Asymptotic Normality for the Fourier spot volatility estimator in the presence of microstructure noise. arXiv preprint arXiv:2209.08967.

CONFERENCES AND SEMINARS

[20/04/2023 – 22/04/2023] **XXIV Workshop on Quantitative Finance** Università degli studi di Cassino e del Lazio Meridionale

[07/03/2023 – 06/04/2023] **Lectures on Financial Time Series** Ritsumeikan University BKC

[05/12/2022 – 06/12/2022] **ISAFE 2022** Ho Chi Minh City

[24/11/2022] **Workshop Non-parametric estimation of stochastic volatility models** University of Florence

[22/09/2022 – 24/09/2022] **AMASES XLVI Conference** University of Palermo

[31/03/2022 – 01/04/2022] **XXIII Workshop on Quantitative Finance** University of Rome Tor Vergata

[27/10/2021 – 29/10/2021] **First Florence-Paris Workshop on Mathematical Finance** University of Florence

[12/05/2021] **An introduction to market microstructure models** University of Florence, Department of Economics and Management

11/09/2023