

Giacomo Gaggero

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Education

Ph.D. - Economics and Quantitative Methods - University of Genoa 2022 – 2025
- Thesis Slides

MSc - Management - University of Genoa 2019 – 2021

B.A - Business Administration - University of Genoa 2015 – 2019

Work Experience

Auditor - Deloitte 10/2021 – 10/2022

Conferences

2nd CAM-Risk Conference 08–10/04/2026
- University of Pavia Conference slide

EURO 2025 – European Conference on Operational Research 22–25/06/2025
- University of Leeds, UK Conference slide

IFABS 2025 Oxford Conference 15–17/04/2025
- Saïd Business School, University of Oxford, UK Conference slide

New Frontiers in Banking and Capital Markets - 6th edition 02–03/12/2024
- La Sapienza & Luiss University, Rome Conference slide

5th CGRM 2024 International Conference 11–12/07/2024
- University of Bari Aldo Moro, Bari Conference slide

EURO 2024 – European Conference on Operational Research 30/06 – 03/07/2024
- Technical University of Denmark, Copenhagen Conference slide

International Risk Management Conference (IRMC) 24–25/06/2024
- Bocconi University, Milan Conference slide

Publications

- *Trading in azienda: Come cambia la gestione della liquidità con l'avvento delle nuove tecnologie*
  ANDAF Magazine n.3 2026
- *Financial Risk Management Techniques: Exercises and Solutions*
  AIFIRM 03/2026
- *Portfolio Optimization and Risk Management through Hierarchical Risk Parity and Logic Learning Machine: A Case Study Applied to the Turkish Stock Market*
  AIFIRM Magazine, Vol. 19, Issue 1 2024

Revise & Resubmit

- *Improving the Performance of Traditional Interest Rates Term Structure Models Using an Artificial Intelligence-Based Approach. Evidence from Major Pacific Economies*
  with Pier Giuseppe Giribone and Duccio Martelli
  Pacific-Basin Finance Journal – R&R, second round, revised version resubmitted
- *A Reliable Approach to VaR Estimation for Option Portfolios*
  with Pier Giuseppe Giribone, Duccio Martelli and Sanmoy Mukherjee
  International Journal of Financial Engineering – R&R, second round, revised version resubmitted

Work in Progress

- *From DCA to Smart DCA: How AI Upgrade Regular Investing*
  with Alessandra Cillo, Pier Giuseppe Giribone and Luigi Vena Abstract

Technical Skills

Programming Languages: Python, R, MATLAB

Teaching Experience

Assistant Professor for PhD First Year Course 11/2024
Assistant Professor in Risk Management Techniques - Master's Degree, Second Semester 2023