NICOLA MANO

PERSONAL

Via Giuseppe Buffi 13, Lugano (Switzerland)

+41 782314465 ⋄ mano.nicola@gmail.com

WORK EXPERIENCE

Swiss Finance Institute and USI Lugano   **Lugano, Switzerland**

Ph.D. Researcher in Finance   *Sep 2018 - present*
   – Formulated policy-relevant hypotheses in the fields of asset pricing, sustainability, and financial risk.
   – Designed statistical tests to establish causality using large international financial datasets.
   – Presented results in seminars and conferences.

Teaching Assistant for the course "Financial Modeling" (Master)   *Sep 2018 – Jan 2022*
   – Hosted weekly exercise sessions and tutorials on Python and Bloomberg for graduate students.
   – Focus on developing and backtesting quantitative trading strategies.

Bank for International Settlements   **Basel, Switzerland**

Ph.D. Research Fellow at the Monetary and Economic Department   *Jan 2021 – Mar 2021*
   – Researched on the role of insurance companies as liquidity providers in the corporate bond market.

Deutsche Bundesbank   **Frankfurt, Germany**

Visiting Researcher   *Jan 2017 – Aug 2017*
   – Examined how online/P2P lending fits into the consumer credit market.

Goethe University Frankfurt   **Frankfurt, Germany**

Research Assistant at the Research Center SAFE   *July 2016 – Aug 2017*
   – Investigated the impact of QE on stocks and CDS prices of European insurance companies.

EDUCATION

Swiss Finance Institute and USI Lugano   **Lugano, Switzerland**

Ph.D. in Finance   *Sep 2017 – 2022 (expected)*

Ca' Foscari University of Venice   **Venice, Italy**

M.Sc. Economics and Finance   *Oct 2015 – Aug 2016*

University of Padua   **Padua, Italy**

M.Sc. Aerospace Engineering   *Oct 2013 – Sep 2015*

University of Padua   **Padua, Italy**

B.Sc. Aerospace Engineering   *Sep 2010 – Sep 2013*

RESEARCH

Working Papers:
   – Mano, N. "Institutional Trades around FOMC Meetings: Evidence of Fed Leaks", 2021.
   – Aramonte S., Mano N. "Insurance companies as liquidity providers", 2022.
   – Dalla Fontana S., Frésard L., Mano N., Tubaldi, R. "The Green Side of Sell-Side Analysts", 2022.
   – "Non-Standard Errors", a crowd-sourced empirical paper for the #Fincap project, 2021.

Presentations:

- At seminars and conferences including the SFI Research Days (Gerzensee, 2020), AFBC (Sidney, 2021), USI Brown Bag (Lugano, 2021), Credit (Venice, 2021), and AFA poster session (Boston, 2022).

OTHER QUALIFICATIONS AND AWARDS

Summer Schools:

Machine Learning, Prof. D. Xiu, Chicago Booth	2021
International Finance, Prof. H. Lustig, Stanford GSB	2021
Behavioral Finance, Prof. D. Kent, Columbia Business School	2020
Market Microstructure, Prof. T. Foucault, HEC Paris	2019

Other Training:

- Passed all core Ph.D. courses and advanced courses on *Derivatives*, *Bayesian Statistics*, *Macro-finance*.

Grants and Other Relevant Activities:

American Finance Association, Travel Grant (USD 1'200), San Diego (US)	Jan 2020
Ph.D. student representative at USI Lugano (economics department)	Oct 2018 – Sep 2019
Graduate scholarship of the Swiss Finance Institute (CHF 30'000)	Sep 2017 – Aug 2018
Licensed as a professional engineer after the Italian qualifying exam	Jul 2016 - present

ADDITIONAL INFORMATION

Coding	Python, Stata, R, MATLAB, SQL, VBA, Git
Databases	Bloomberg, Datastream, CRSP, Capital IQ, eMAXX, SNL
Languages	English (Fluent), Italian (Native), German (Basic), French (Basic)
Citizenship	Italian, Swiss residence permit B

References available upon request. Last update: March 2022