Federico Cortese

Via Alfonso Corti 12 - 20133 Milano, Italy
federico.cortese@mi.imati.cnr.it
Date of birth: January 1, 1994

Research interests

Latent variable models, regime switching models, financial time-series

Professional Positions

October 2023 – Present
CNR-IMATI – Milano, Italy
Fixed-term researcher

May 2022 – October 2022
Lund University – Lund, Sweden
Visiting research fellow

Education

2019 – 2023
PhD Statistics
Università degli Studi di Milano-Bicocca – Milano, Italy

2017 – 2019
MSc Finance and Insurance (LM-16)
Università della Calabria – Rende, Italy
Final grade: 110/110 L

2013 – 2017
BSc Mathematics (L-35)
Università della Calabria – Rende, Italy
Final grade: 100/110

Publications

2023
What drives cryptocurrency returns? A sparse statistical jump model approach
Cortese, Federico P.; Kolm, Petter N.; Lindström, Erik;
Springer Digital Finance
https://link.springer.com/article/10.1007/s42521-023-00085-x

2023
Generalized information criteria for sparse statistical jump models
Cortese, Federico P.; Kolm, Petter N.; Lindström, Erik;
Symposium i anvendt statistik - Copenhagen Business School
http://www.statistiksymposium.dk/Symposium%20i%20anvendt%20stalistik%202023Web.pdf

2022
A regime switching Student-t copula model for the analysis of cryptocurrencies data
Cortese, Federico P.; Bartolucci, Francesco; Pennoni, Fulvia;
Book of Abstracts, Mathematical and Statistical Methods for Actuarial Sciences and Finance
http://hdl.handle.net/10281/369964

2021
Hidden Markov and regime switching copula models for state allocation in multiple time-series
Bartolucci, Francesco; Pennoni, Fulvia; Cortese, Federico P.
Book of abstracts and short papers, CLADAG, Firenze University Press
https://media.fupress.com/files/pdf/24/7254/19407

2019
Tail dependence in financial markets: A dynamic copula approach.
Cortese, Federico Pasquale
Risks 7(4): 116.
https://www.mdpi.com/2227-9091/7/4/116/htm

Teaching experience

March 2023 - September 2023
Academic Tutor for the course of Probabilità e Statistica per l'Informatica (MAT/06)
Università degli Studi di Milano-Bicocca

October 2022 - January 2023
Teaching Assistant for the course of Calcolo delle Probabilità e Statistica (MAT/06)
Politecnico di Milano

February 2022 - April 2023
Teaching Assistant for the course of Fondamenti di Statistica e Segnali Biomedici - R Laboratory (SECS-S/01 - MAT/06)
Politecnico di Milano

December 2021 - February 2023
Teaching Assistant for the course of Bayesian Inference - R and SAS Laboratory (MAT/06)
Università degli Studi di Milano-Bicocca

September 2018 - February 2019
Academic Tutor for the course of Financial Econometrics (SECS-S/06)
Università della Calabria, Rende

Conferences - Workshops

August 1-3, 2023
Tokyo, Japan
Contributed speaker, Ecosta 2023 - Waseda University

June 28-30, 2023
Naples, Italy
Contributed speaker, Statistics@Naples - Università di Napoli Federico II

June 19-20, 2023
Perugia, Italy
Participant, Workshop on "Advanced Time Series Methods" - Università di Perugia

December 17-19, 2022
London, UK
Invited speaker, Computational and Methodological Statistics - CMStatistics2022 - King's College London

October 27-28, 2022
Milano, Italy
Contributed speaker, International FinTech Research Conference - Politecnico di Milano

April 20-22, 2022
Fisciano (SA), Italy
Contributed speaker, Mathematical and Statistical Methods for Actuarial Sciences and Finance - MAF2022 - Università di Salerno

September 9-11, 2021
Firenze, Italy
Participant, 13th Scientific Meeting of the CLADAG - Classification and Data Analysis Group - Università di Firenze

January 24, 2020
Padova, Italy
Participant, Workshop on "Bayesian Nonparametrics for Complex Data" - Università di Padova

Technical skills

Programming languages
Proficient in R
Familiar with MATLAB, C++, Python, SAS

Software
LaTeX, R-Markdown, Git

Languages
Italian (native), English (fluent), French (basic)