

# DANIELE VALENTI

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## **RESEARCH INTERESTS**

- Finance, Financial Econometrics, Energy market

## **EDUCATION**

- *October 2008 - July 2011*

MSc in Finance University of Pavia (IT) – Master’s Dissertation: “ A Factor Model for Delta Credit Spread”. Supervisor: Prof. Carolina Castagnetti  
Grade: 110/110 cum Laude

- *October 2005 – October 2008*

BSc in Economics University of Pavia (IT) – Bachelor’s Dissertation: “Derivatives: Financial Instruments in the Cognitive Capitalism”. Supervisor: Prof. Andrea Fumagalli  
Grade: 98/110

- *September 1999 – July 2004*

HSc in Electronics Mattei High School S.Donato Milanese (IT)  
Grade: 100/100

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## **RESEARCH AND WORK EXPERIENCE**

- *January 2014 – ongoing*

Company: University LASER Milan (IT)  
Web site: [www.laser.unimi.it](http://www.laser.unimi.it)  
Role: PhD Student

- *November 2012 – January 2014*

Company: Long Term Partners, Milan (IT).  
Web site: [www.longtermpartners.it](http://www.longtermpartners.it)  
Role: Junior Financial Analyst

- *September 2012 – November 2012*

Company: Deutsche Bank  
Web site: [www.db.com](http://www.db.com)  
Role: Junior IT Consultant

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## **TECHNICAL AND LANGUAGE SKILLS**

- Working knowledge of econometric financial software packages inc: Matlab, Gretl and R.
- Good knowledge of Excel, Power Point and LaTeX
- English: Good knowledge October 2011 – June 2012: English Course Esol School – Edexcel Certificate (London).