

Marco PATACCA

PERSONAL DATA

PLACE AND DATE OF BIRTH: Todi, Italy | 05 January 1990
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CURRENT POSITION

MAR 2020 - Present **Research Fellow**
University of Verona, Department of Economic Sciences, Verona, Italy

PREVIOUS POSITIONS

DEC 2019 - Feb 2020 **Official**
Ministry of Economy and Finance, Department of Finance, Rome, Italy

Nov 2018 - Dec 2019 **Post-Doctoral Researcher in Moneytrack**
Léonard de Vinci Pôle Universitaire, Research Center, Paris, France

EDUCATION

NOV 2015 - APR 2019 **Ph.D. in ECONOMICS: Quantitative Methods for Economics**
(S.S.D. SECS-S/06 - XXXI Cycle)
Department of Economics, University of Perugia, Perugia, Italy
Thesis: Essays on Bitcoin Price Dynamics
Supervisor: Prof. Gianna FIGÀ TALAMANCA

SEP 2013 - JUL 2015 **Master's Degree in FINANCE AND QUANTITATIVE METHODS FOR ECONOMICS**
110/110 magna cum Laude
Department of Economics, University of Perugia, Perugia, Italy
Thesis: "The Extreme Value Theory in the Modelling of Catastrophic Risks"
Supervisor: Prof. Mauro PAGLIACCI

SEP 2009 - MAY 2013 **Bachelor's Degree in ECONOMICS OF MARKETS AND FINANCIAL INTERMEDIARIES**
grade 107/110
Department of Economics, University of Perugia, Perugia, Italy
Thesis: "The Cornish-Fisher Expansion in the Analysis of Financial Portfolio's Performance" | Supervisor: Prof. Gianna FIGÀ TALAMANCA

SEP 2004 - JUN 2009 **High School Diploma (scientific curriculum)**
Liceo Scientifico "G. Marconi", Foligno, Italy

INTERNATIONAL EXPERIENCES

JAN 2017 - MAR 2017 **Visiting Scholar** - Department of Statistics, *The London School of Economics and Political Science, London, UK*

NOV 2017 - DEC 2017 **Visiting Scholar** - Department of Finance and Risk Engineering, *New York University, New York, USA*

ADDITIONAL TRAINING

AUG 2016 **ARPM Bootcamp, Advanced Risk and Portfolio Management**
New York University, New York, USA

JUL 2013 **EF Cambridge English Level Test**
EF International Language Centers, Dublin, Ireland

OCT 2005 - OCT 2011 **Degree in Saxophone**
Academy of Music of Perugia, Perugia, Italy

RESEARCH INTERESTS

Bitcoin, Blockchain Technology, FinTech, Systemic Risk, Extreme Value Theory

PUBLICATIONS

- Figà-Talamanca, Gianna and Marco Patacca. "Does Market Attention Affect Bitcoin Returns and Volatility?" *Decisions in Economics and Finance* 2019, Springer International Publishing. ISSN 1129-6569. doi: 10.1007/s10203-019-00258-7. URL <https://doi.org/10.1007/s10203-019-00258-7>.
- Bistarelli, Stefano, Alessandra Cretarola, Gianna Figà-Talamanca and Marco Patacca. "Model-based arbitrage in multi-exchange models for Bitcoin price dynamics." *Digital Finance* 2019, Springer International Publishing. ISSN 2524-6186. doi: 10.1007/s42521-019-00001-2. URL <https://doi.org/10.1007/s42521-019-00001-2>.
- Cretarola, Alessandra, Gianna Figà-Talamanca, and Marco Patacca. "Market attention and Bitcoin price modeling: theory, estimation and option pricing." *Decisions in Economics and Finance* 2019, Springer International Publishing. ISSN 1129-6569. doi: 10.1007/s10203-019-00262-x. URL <https://doi.org/10.1007/s10203-019-00262-x>
- Figà-Talamanca, Gianna and Marco Patacca. "Disentangling the relationship between Bitcoin and market attention measures." *Journal of Industrial and Business Economics* 2019, Springer International Publishing. ISSN 0391-2078. doi: 10.1007/s40812-019-00133-x. URL <https://doi.org/10.1007/s40812-019-00133-x>.
- Bistarelli, Stefano, Alessandra Cretarola, Gianna Figà-Talamanca, Ivan Mercanti, and Marco Patacca. "Is Arbitrage Possible in the Bitcoin Market? (Work-In-Progress Paper)." In: Coppola M., Carlini E., D'Agostino D., Altmann J., Bañares J. (eds) *Economics of Grids, Clouds, Systems, and Services. GECON 2018. Lecture Notes in Computer Science*, vol 11113, pp. 243-251. Springer, Cham. ISBN 978-3-030-13341-2. doi: 10.1007/978-3-030-13342-9_21. URL https://doi.org/10.1007/978-3-030-13342-9_21.
- Cretarola, Alessandra, Gianna Figà-Talamanca, and Marco Patacca. "A Continuous Time Model for Bitcoin Price Dynamics." *Mathematical and Statistical Methods for Actuarial Sciences and Finance. MAF 2018, Corazza, M., Durbán, M., Grané, A., Perna, C., Sibillo, M. (Eds.), Springer International Publishing AG, part of Springer Nature 2018*, pp. 273-277. ISBN 978-3-319-89823-0. doi: 10.1007/978-3-319-89824-7_49. URL https://doi.org/10.1007/978-3-319-89824-7_49.

CONFERENCES, SEMINARS AND WORKSHOP

- September 09-11, 2019. **43rd Annual Meeting of the AMASES "Association for Mathematics Applied to Social and Economic Sciences"**, University of Perugia, Perugia, Italy. Oral presentation, "Cointegration analysis of cryptocurrencies".
- June 23-26, 2018. **30th European Conference on Operational Research (EURO 2019)**, University College Dublin, Dublin, Ireland. Oral presentation, "Cointegration analysis of cryptocurrencies".
- June 15-16, 2019. **Cryptocurrency Research Conference 2019**, Southampton Business School, Southampton, United Kingdom. Oral presentation, "Regime switching analysis of cryptocurrencies".
- November 22, 2018. **Université Paris Diderot**, Paris, France. Cryptofinance seminar, "Bitcoin prices and market attention".
- September 13-15, 2018. **42nd Annual Meeting of the AMASES "Association for Mathematics Applied to Social and Economic Sciences"**, University of Naples Parthenope, Napoli, Italy. Oral presentation, "A

Sentiment-Based Model for the Bitcoin: Theory, Estimation and Option Pricing”.

- July 08-11, 2018. **29th European Conference on Operational Research (EURO 2018)**, Valencia, Spain. Oral presentation, “Does market attention affect Bitcoin returns and volatility?”.
- May 11, 2018. **Department of Statistics and Quantitative Methods, Milano Bicocca University**, Milano, Italy. Doctoral seminar, “Bitcoin prices and market attention ”.
- January 24-26, 2018. **XIX Workshop on Quantitative Finance 2018**, University of Roma Tre, Roma, Italy. Poster presentation, “Does market attention affect Bitcoin returns and volatility?”.
- January 25-27, 2017. **XVIII Workshop on Quantitative Finance 2017**, University of Milano-Bicocca, Milano, Italy. Poster presentation, “Bitcoins prices and market sentiment indicators”.

AWARDS

AMASES 2018 Best Paper Award, The paper “A Sentiment-Based Model for the Bitcoin: Theory, Estimation and Option Pricing” has been ranked among the 4 finalist paper for the AMASES 2018 Best Paper Award.

TEACHING EXPERIENCES

JAN 2019 - MAY 2019	Teaching Assistant of ECONOMETRICS <i>Ecole Supérieure d'Ingénieurs Léonard de Vinci, Paris, France</i>
OCT 2018 - DEC 2018	Teaching Assistant of BASIC CALCULUS <i>University of Perugia, Perugia, Italy</i>
SEP 2017 - OCT 2017	Teaching Assistant of BASIC CALCULUS <i>University of Perugia, Perugia, Italy</i>
OCT 2016 - FEB 2017	Teaching Assistant of BASIC CALCULUS <i>University of Perugia, Perugia, Italy</i>
OCT 2015 - FEB 2016	Teaching Assistant of BASIC CALCULUS <i>University of Perugia, Perugia, Italy</i>
MAR 2015 - JUN 2015	Teaching Assistant of FINANCIAL MATHEMATICS <i>University of Perugia, Perugia, Italy</i>

LANGUAGES

ITALIAN: Mother tongue
ENGLISH: C1

COMPUTER SKILLS

Software: Matlab, Mathematica, R, SAS, L^AT_EX
Office and Others: Word, Excel, PowerPoint, Windows

March 03, 2020