

# CHIARA VERGEAT

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## EDUCATION

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### London Business School

- *PhD Student in Finance*

**London, UK**

Sep 2022-Present

### Bocconi University

*Master of Science in Economics and Social Sciences*

- Thesis Title: "Bayesian Deep Learning for Forecasting Stock Prices: an evaluation of the performance of Amazon's hybrid models DeepState and DeepAr"
- Grade: 110/110 cum laude
- Strong preparation in statistics, macro and micro econometrics, monetary and financial economics.

**Milan, Italy**

Sep 2018-Apr 2021

### Tilburg University

*Exchange semester - courses from the Masters in Finance and the Master in Econometrics*

**Tilburg, Netherlands**

Sep 2019-Jan 2020

### Università Cattolica

*Bachelor in Economics – Macroeconomics and Finance Major*

- Thesis Title: "The Unconventional Monetary Policies of the ECB."
- Grade: 110/110 cum laude

**Milan, Italy**

Sep 2015-Sep 2018

## WORK EXPERIENCE

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### European Central Bank – Directorate general Research

*Research Analyst*

**Frankfurt, Germany**

Sep 2021-July 2022

I have been working as an RA with Luc Laeven (Director General), Oreste Tristani (Senior Advisor) and Marie Hoerova (Senior Advisor) on a number of research projects in the fields of Macroeconomics and Finance.

The role mainly involved:

- Exploration of the literature on different topics in macroeconomics, monetary and fiscal policy and financial economics,
- Collection, exploration, and cleaning of large datasets containing financial markets, macroeconomic, bank and firm level data,
- Implementation of statistical and econometric analysis with a variety of panel data and time series methodologies,
- Development and documentation of the data infrastructure made available to the economists in the department for research purposes,
- Daily base use of a variety of programming languages and financial market data platforms (e.g Bloomberg – Eikon).

*Trainee*

Sep 2020-Aug 2021

I was previously a trainee in similar position as the one in which I am currently. The role involved similar tasks but with less responsibility and less personal contribution in the projects.

### Europe Economics Ltd.

*Temporary Research Officer*

**London, UK**

Jun 2019 – Aug 2019

- Summer internship in the economic consulting field. Worked on projects in the fields of taxation/regulation.

### Different communication agencies in Milan

*Hostess for Events - Model*

**Milan, Italy**

2014 – 2019

- Performed a variety of job in parallel with studies as hostess for many agencies that organize corporate events and as model for a fashion agency. These jobs allowed me to finance part of my studies.

## PROGRAMMING SKILLS – LANGUAGES – OTHER INTERESTS

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Stata (Advanced) – R (Intermediate) – Python (Intermediate) – Matlab (Proficient) – SQL (Proficient).  
Italian (Mother Tongue), English (C2), Spanish (B1) / Semi - professional basketball player until 2018.