



TO MAGNIFICA RETTRICE OF UNIVERSITA' DEGLI STUDI DI MILANO

ID CODE 7068

I the undersigned asks to participate in the public selection, for qualifications and examinations, for the awarding of a type B fellowship at **Dipartimento di Economia, Management e Metodi Quantitativi**

Scientist- in - charge: **Luca Rossini**

CURRICULUM VITAE

PERSONAL INFORMATION

Surname	Kosolapova
Name	Maria

PRESENT OCCUPATION

Appointment	Structure
Research assistant	Free University of Bozen-Bolzano

EDUCATION AND TRAINING

Degree	Course of studies	University	year of achievement of the degree
Bachelor	Economics and Management (International Finance)	Belarusian State University	2014
PhD	Management and Economics (Financial Economics)	Free University of Bozen-Bolzano	2023
Master	Economics and Business (Quantitative Finance and Financial Econometrics)	Erasmus University Rotterdam	2016

REGISTRATION IN PROFESSIONAL ASSOCIATIONS

Date of registration	Association	City
25.11.2024	European Economic Association	Tessenderlo



FOREIGN LANGUAGES

Languages	level of knowledge
Belarusian	native
Russian	native
English	fluent
German	basic
Italian	basic

AWARDS, ACKNOWLEDGEMENTS, SCHOLARSHIPS

Year	Description of award
2022	European Finance Association travel grant
2018-2023	Free University of Bozen-Bolzano PhD scholarship
2014-2015	Erasmus University Rotterdam scholarship for excellent students from non-EEA countries
2009-2014	Belarusian State University academic merit scholarship

TRAINING OR RESEARCH ACTIVITY

July 2021 SoFiE Financial Econometrics Summer School - The Econometrics of Derivatives Markets Northwestern University, Chicago, USA (online)
Sept 2020 SIdE-IEA Postgraduate Course - Financial Time Series and High-Frequency Econometrics Italian Econometric Society, Bertinoro, Italy (online)
Aug 2020 ARPM Training Program - Quant Bootcamp Advanced Risk and Portfolio Management, New York, USA (online)
Aug 2019 SIdE-IEA Postgraduate Course - Bayesian Methods in Economics and Finance Italian Econometric Society, Bertinoro, Italy

PROJECT ACTIVITY

Year	Project
2023-2025	"Investment Management Game", sponsored by Erasmus+ programme, in cooperation with The University of Liechtenstein and Cesim Business Simulations (Finland)

CONGRESSES AND SEMINARS

Date	Title	Place
11.09.2024	Euregio Economics Meeting	Trento, Italy
06.09.2024	XLVIII Conference of the Italian Association for Mathematics Applied to Social and Economic Sciences	Ischia, Italy
29.06.2024	7th Symposium on Quantitative Finance and Risk Analysis	Santorini, Greece



11.04.2024	XXIV Workshop on Quantitative Finance	Bologna, Italy
20.09.2023	XLVII of the Italian Association for Mathematics Applied to Social and Economic Sciences Conference	Milan, Italy
22.06.2023	6th Symposium on Quantitative Finance and Risk Analysis	Crete, Greece
22.04.2023	XXIV Workshop on Quantitative Finance	Gaeta, Italy
12.01.2023	CUNEF University Seminar	Madrid, Spain
07.10.2022	11th CEQURA Junior Research Workshop	Munich, Germany (online)
01.10.2022	28th Annual Meeting of the German Finance Association	Marburg, Germany
04.07.2022	15th International Risk Management Conference	Bari, Italy
11.05.2022	WU Vienna Brown Bag Seminar	Vienna, Austria
30.03.2022	XXIII Workshop on Quantitative Finance	Rome, Italy
26.11.2021	36. Workshop of the Austrian Working Group on Banking and Finance	Graz, Austria (online)
24.09.2021	10th CEQURA Junior Research Workshop	Munich, Germany (online)
	SoFiE Financial Econometrics Summer School	Chicago, USA (Online)
28.01.2021	XXII Workshop on Quantitative Finance	Verona, Italy (online)
26.11.2020	35. Workshop of the Austrian Working Group on Banking and Finance	Graz, Austria (online)

PUBLICATIONS

Articles in reviews
COVID-19 and Market Expectations: Evidence from Option-Implied Densities, Economics Letters, Elsevier, 2020
Estimating Risk Aversion from Option Prices and Realized Returns, Quantitative Finance, Taylor&Francis, 2023

OTHER INFORMATION

Visiting positions: Nov 2022-Jan 2023 Department of Economics, Finance and Accounting, ESADE Ramon Llull University, Barcelona, Spain March-June, 2022 Vienna University of Economics and Business, Vienna Graduate School of Finance, Vienna, Austria
Working papers: The pricing kernel puzzle: backward- versus forward-looking data, 2023 European gas and Russian ruble: a tale of war and sanctions, 2024



Work in progress:

What do option markets teach us above the pricing of green and brown stocks?

Teaching at Free University of Bozen-Bolzano:

2024-2025 Lecturer: Basic Statistics and Regressions (PhD level)

2024-2025 Teaching Assistant: Applied Statistics for Accounting and Finance (MSc level) - Prof. Cipollini

2024-2025 Lecturing Assistant: Econometrics for Economics (BSc level) - Prof. Ravazzolo

2023-2024 Lecturing Assistant: Econometrics for PPE (BSc level) - Prof. Ravazzolo, Prof. Goracci

2020-2021 Risk Management and Derivatives (MSc level) - Prof. Weissensteiner

2020-2021 Teaching Assistant: Applied Statistics for Accounting and Finance (MSc level) - Prof. Di Caterina

Declarations given in the present curriculum must be considered released according to art. 46 and 47 of DPR n. 445/2000.

The present curriculum does not contain confidential and legal information according to art. 4, paragraph 1, points d) and e) of D.Lgs. 30.06.2003 n. 196.

Please note that CV WILL BE PUBLISHED on the University website and It is recommended that personal and sensitive data should not be included. This template is realized to satisfy the need of publication without personal and sensitive data.

Please DO NOT SIGN this form.

Place and date: Bolzano, 23.01.2025