DR. ROBERTO GARRONE

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EU Passport and Work Permit

Economic Analyst (2017-Present) and Independent Researcher (2012-Present) with working knowledge of macroeconomic policies, capital markets (commodities, equities, and currencies), and risk management (options and futures). Extensive experience in Python, C, Matlab, Stata, Excel, VB (macro and .net), SQL (Oracle, MsSql, Sqlite). Published two books: “Economic Development” (2019) and “Commodities and Economic Development" (2021), both available on Amazon.

Professional, Board Member, Advisor, and Director (2009-Present) with extensive experience in the financial management (companies accounts policies, drafting, and filing; fiscal policies and long term planning; capital management, budgeting, control, and performance evaluation; debt, distress, and litigation management) of small/mid businesses and working partner with successful initiatives in operations, software development, trade marketing and sales, logistics and reverse logistics.

AREAS OF EXPERTISE

- Economic Analysis
- Financial/Statistical Modeling
- Econometrics
- Advising Board Members
- Debt/Distress Management
- Strategic Planning/Analysis
- Financial Trading of Derivatives
- USA and Emerging Markets
- Commodities

- Quality Assurance/Control
- Trading Analytics
- Cost Accounting/Analysis
- Managerial Control Systems
- Real Estate/Property Management
- Trade Marketing
- Integrated Business Processes
- Logistics/Procurement
- Software Development

KEY SKILLS ASSESSMENT

- **Trading (2020-2022)**: Managed asset classes and strategies in USA stocks and volatility; emerging markets index ETFs and options; oil (options and futures); currencies (EUR, USD, CHF, commodity currencies); industrial metals (copper, silver, palladium); property (residential and commercial, small; REITS; Europe, USA, HK, SG, China, Nigeria, South Africa); thematic portfolios (<20 stocks) with fundamentals screener (Vietnam textiles, Pharma, climate change, etc.); thematic pairs (long/short) on commodities futures/options (oil/soybean oil, gas, pork, meat) and ETFs (steel , copper).
- **Derivatives (2018-2022)**: Pricing with BS, Heston, Corrado-Su; analytics (volatility cones, IV surface/approximation/ forecasting, put-call ratio (OI/Volume), liquidity, smile, PnL simulation); vertical, diagonal, and calendar spreads, iron condors, straddles, strangles on S&P500 ETF and future, EUR/USD.
- **Econometrics, Research, and Analysis (2017-2022)**: Studies on fundamental variables, ratios (regression (L1/2 regularization), and economic/corporate policies (panel data RE/FE, Arellano-Bond); index construction (PCA for features reduction); cointegration analysis on commodities and macro/currencies. Technical analysis studies with MotiveWave.
- **Reports and Trading Analytics (2017-2022)**: Data acquisition, manipulation, and presentation with python. Treemap fundamental report by industry/industry components in python. Heatmap returns report by industry/sector components and by hour/day. IPO/Earnings/Central banks/PMI/etc calendar with google integration. Economic indicators report for scoring (leading, lagging, coincident indicators, BOP, animated yield curve). Intermarket report for quarterly analysis (bonds, commodities, metals, currencies). Liquidity report for weekly/monthly analysis (TRIN/TICK, liquidity in Trading Accounts, inflows/outflows of MF/ETFs). Volatility report for weekly/monthly analysis of S&P500 (implied correlation,VIX, VVIX, SKEW).
- **Simulations and Sensitivity Analysis (2019-2022)**: Montecarlo simulation of prices with Ornstein-Uhlenbeck, GBM, geometric and simple random walk in python; quick prototyping of Markovitz and & Black-Litterman.
- **Backtesting and Trades Ledger (2021-2022)**: backtesting library for trading systems; portfolio performance attribution and metrics modules; multi broker order management system; trades ledger.
- **Machine Learning (2021-2022)**: PCA on S&P500; NLP and sentiment analysis of RSS feeds, newsletters, etc.; neural networks, MLP with gradient descent, conjugate, BFGS; decision trees, support vector machines, k-nearest neighbors; ensemble (bagging); hyper-parameters tuning; heuristics based on Petri nets, DFS, etc. (Nvidia & Intel Python).

- **Board Member, Advisor, and Non-Executive Director (2009-2019)**: Supervised in UK and Italy small companies accounts policies, drafting, and filing; advised on fiscal policies and long term planning; seated as representative in industry associations.
- **Debt and Distress Management (2017-2019)**: planned unsecured debt repayment and negotiation with 10% reduction; planned insolvency management, dismissal, and liquidation through small divestitures and litigation.

- **Real Estate Management and Cash Flows Modeling (2012-2015)**: Introduced quantitative modeling by developing DCF for investment purposes of residential and commercial properties (<1.5 mln EUR) in France, Switzerland, Italy, and the UK. Adopted the proposal from the concept to the realization (acquisition or development, mortgage, law issues, anti-money laundering, notary transaction, etc.). **Facilities management (2015)**: Managed terms and procedures for rents, payments, and tenancy. Conducted surveys for small residential and commercial. **Property Valuation (2014-2015)**: multiple valuation models for residential and commercial property and new developments, market analysis (stock-flow, location, hedonic pricing models, etc.).
- **Financial Management Analysis: (2012-2015)**: Montecarlo simulation of valuation models in Excel for capital structure analysis and sensitivity studies of free cash flows with income statement model (WACC, levered/unlevered beta, stock repurchases, EPS, etc.); goodwill/LBO analysis with simplified statements; earnings and return analysis (NPV, APV); ROIC analysis with income statement model (tree, WACC, EVA, CAP)
- **Accounting and Financial Management (2009-2012)**: Reduced reporting time 75% by redesigning workflows and automating various fiscal and non-fiscal reports, monthly accounting for suppliers and customers and relative invoices for products and services. Reduced cash outflows 5% by conducting sales forecasting for negotiating pre-payments and six-month internal income statement. Prepared and filed company accounts. **Cash Management (2009)**: Decreased bank fees 10% by introducing policies for payment terms and methods, collection and control, bank short-term borrowings. **Compliance Standardization (2012):** Increased productivity by 40% by automating forms' printing and standardizing terms and contracts for the services supplied to the company.
- **Software System Analysis and Design for Managerial Control and Strategic Systems (2009-2012)**: Reduced Training curve 40% by re-designing critical functions of the system supporting the distribution of FMCG.
- **Process Re-engineering and Change Management (2007-2011)**: Reduced operation costs 65% by re-defining processes, rules, and priorities for business operations.
- **Quality Control and Cost Accounting (2008)**: Significantly increased customer satisfaction 60% and process quality 40% by introducing visual inspection of returned items and analysis of cost's metrics.
- **Trade Marketing and Sales (2004-2007)**: Increased turnover 10% by developing B2B sales for new products (telephony and media) in full geographical coverage (business sold in 2008); consistently reduced logistics and reverse logistics' costs maintaining the level of service for 160 agents.
- **IT Management (1999-2004)**: Improved efficiency and reduced downtime to 3% by insourcing IT management: buy, install, configure, integrate, monitor and secure the IT infrastructure.

EDUCATION

- MBA in management, University of the People, Pasadena, Greater Los Angeles (USA), 2020
- MSc International Cooperation, Finance and Development, Rome, La Sapienza, 2020
- PgDip Property and Real Estate Management, University of Salford, Manchester (UK), 2015
- Msc General Management Executive, ESCP Europe, Turin (IT), 2014
- BAC(Hon) Computer Science, Major AI (Hon), Bicocca, Milano (IT), 2004

TRAINING

- Commodity Trading & Edging, JP Morgan Denver, 2021
- EPAT, Algorithmic Trading Executive, QuantInsti, 2021
- ARPM, Adv. Risk and Portfolio Management, 2020
- Bloomberg Certificate, 2017
- Entrepreneurship Strategy, HEC, 2017
- Trading Strategies in EM, Indian School of Business, 2017
- Investment Management, Univ. of Geneva, 2017
- Fin. Engineering and Risk Management I and II, Columbia University, 2017
- Islamic Finance and Capital Markets, 2017
- Microsoft GTC Model Off Scholarship Recipient, 2015