Andrea Tarelli

Accounting, Law, Finance and Economics Department

Research Assistant

Phone: + 33 (0)4 93 18 32 34
Fax: + 33 (0)4 93 83 08 10

E-mail: andrea.tarelli@edhec-risk.com

EDUCATION

09/2009 – Present **PhD in Finance Candidate** – EDHEC Business School, Nice, France

10/2005 – 06/2008 **Alta Scuola Politecnica Diploma with Merit** – Italy
Alta Scuola Politecnica (ASP) is the international Excellence School founded by Politecnico di Milano and Politecnico di Torino, focused on Talent, Interdisciplinarity and Innovation. The ASP allows a selected number of students to participate to an advanced international programme, running in parallel to the Master's courses, and to obtain a double Master of Science Degree.

10/2005 – 06/2008 **Master of Science in Electronics Engineering** – marks 110/110 cum laude – Politecnico di Torino, Italy

10/2005 – 10/2007 **Master of Science in Electronics Engineering** – marks 110/110 cum laude – Politecnico di Milano, Italy
Average marks: 30/30.
Thesis: "Project of a Digitally Controlled Oscillator for WiMAX in CMOS 90nm technology", developed in 13 months at the Department of Electronics, involving research, MATLAB simulations and design (schematic and layout) of an innovative topology of Digitally Controlled RF Oscillator.

09/2002 – 07/2005 **Laurea Degree in Electronics Engineering** – marks 110/110 cum laude – Politecnico di Milano, Italy
Average marks: 30/30.
Thesis: "RF Power Amplifiers architectures analysis", developed in 7 months at the Department of Electronics, involving research and MATLAB simulations of innovative architectures of RF Power Amplifiers.

09/1997 – 06/2002 **Liceo Scientifico high school certificate** – marks 100/100 – L.S. B. Russell, Garbagnate Milanese, Italy

PROFESSIONAL EXPERIENCE

09/2009 – Present **EDHEC-Risk Institute** (Nice) – Research Assistant
Research topics:
- Optimal option hedging in the presence of cross-hedge risk
- Benefits of dynamic asset allocation strategies in presence of liability constraints
- Capital structure choices, pension fund allocation decisions and rational pricing of liability streams
- Optimal design of corporate market debt programs in the presence of interest rate and inflation risk

04/2009 – 07/2009 **Société Générale – Corporate and Investment Banking division** (Paris) – Intern
Member of the Equity Volatility Trading desk, with coverage of the Italian equity options market.
Main tasks: market making activity on the listed options/warrants market on Borsa Italiana (FTMIB Index and components), calibration of the implied volatility model according to market prices and book positions, pricing of OTC transactions through sales and brokers, development of decision-making tools (Excel/VBA).

01/2008 – 03/2009 **JPMorgan – Sales, Trading and Research division** (London) – Analyst
Member of the Retail Structured Products Marketing team, with coverage of Italy, Greece and Turkey.
Main tasks: structuring investment products across all asset classes (equities, commodities, FX, interest rates and alternative investments), looking after secondary market transactions, managing day-to-day client relationships, creating marketing material and legal documentation.

02/2006 – 12/2007 **ST Microelectronics** (Milan) – collaboration for a project, part of the Alta Scuola Politecnica programme, concerning sustainable applications and market scenarios for nanobiotechnologies.
Member of a team composed of six engineers and designers, with the responsibility for administering the project budget and respecting deliverables deadlines. The project was evaluated as Excellent by the judging commission and captured the interest of hundreds of potential users of innovative Lab-on-Chip devices.

09/2005 – 10/2005 **Politecnico di Milano – Department of Electronics** – Intern
Design and simulation of integrated RF electronic oscillators. The results of this experimental activity have been used for the publication of an international book concerning RF electronic oscillators.

ACADEMIC AWARDS AND OTHER RECOGNITIONS

March 2009	"**Best graduate student in A.Y. 2006/2007**" for MSc Electronics Engineering at Politecnico di Milano
December 2008	**GMAT** – Total score: 730/96th percentile, Quantitative score: 51/99th percentile
December 2008	**Securities and Investment Institute Level 3** – Certificate in Investments (Securities and Financial Derivatives)
December 2006	"**Best graduate student in A.Y. 2004/2005**" for BSc Electronics Engineering at Politecnico di Milano
Academic Year 2004/2005	"**Micron Technology" scholarship** for academic results
Academic Year 2004/2005	**Merit Certificate for academic results** from Politecnico di Milano
Academic Year 2003/2004	**"Micron Technology" scholarship** for academic results
July 2002	**Bronze Medal at the XXXIII International Physics Olympiad** (IPhO) – Bali, Indonesia

LANGUAGES

Italian	Mother tongue
English	Fluent (TOEFL iBT – February 2009 – 106/120)
French	Intermediate

SKILLS AND INTERESTS

Computer skills

- Excellent knowledge of MS Windows and MS Office (Word, Excel, PowerPoint)
- Excellent knowledge of MATLAB environment
- Good knowledge of C/C++, VBA and Pascal programming languages
- Basic knowledge of Linux network and system programming
- Excellent knowledge of Cadence and PSpice environments for integrated circuits design
- Good knowledge of Bloomberg, Reuters, Datastream

Sports
Archery: Competitive sports of Archery in the period 1996 – 2000, member of Italian Junior Team (1999 – 2000), awarded **European Champion in 1999** both for individual and team competitions, besides other international and national awards

Other: Figure skating at amateur level (2006 – present), skiing, tennis

Artistic skills
Piano (studied at amateur level in the period 1990 – 1999)