Carlo Campajola

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EDUCATION

2019 – now **Scuola Normale Superiore, Pisa (Italy)**
Research fellow
Grant "Dynamic networks: measure, model and mitigate financial risks"

2015 – now **Scuola Normale Superiore, Pisa (Italy)**
Ph.D. in Quantitative Finance
Thesis title: "Modelling high frequency herding phenomena in financial markets"
Supervisors: Prof. Fabrizio Lillo, Prof. Stefano Marmi

2015 Jan. - Jul. **ICTP-SISSA, Trieste (Italy)**
M.Sc. in Physics of Complex Systems – research internship
Thesis title: "A random network approach to liquid water"
Supervisors: Prof. Matteo Marsili, Dr. Ali Hassanali

2014 Sep. - Dec. **Campus Paris Saclay, Paris (France)**
M.Sc. in Physics of Complex Systems – Erasmus double degree

2013 – 2015 **Politecnico di Torino, Torino (Italy); ICTP-SISSA, Trieste (Italy)**
M.Sc. in Physics of Complex Systems

2010 – 2013 **Politecnico di Torino, Torino (Italy)**
B.Eng. in Physics Engineering

PREPRINTS & PUBLICATIONS

Inference of the Kinetic Ising Model with heterogeneous missing data
Carlo Campajola, Fabrizio Lillo, Daniele Tantari
arXiv preprint arXiv:1809.08843

Network-based indicators of Bitcoin bubbles
Alexandre Bovet, Carlo Campajola, Jorge F. Lazo, Francesco Mottes, Iacopo Pozzana, Valerio Restocchi, Pietro Saggese, Nicolò Vallarano, Tiziano Squartini, Claudio J. Tessone
arXiv preprint arXiv:1805.04460

SCHOOLS, WORKSHOPS & CONFERENCES

2018 Conference on Complex Systems — **Thessaloniki**
Speaker at parallel session — Sep 2018

Complexity 72h — **IMT, Lucca**
Participant — May 2018

2018 Spring College on the Physics of Complex Systems — **ICTP, Trieste**
Invited speaker and poster presentation — Feb 2018

2018 Winter Workshop on Complex Systems — **Utrecht University, Utrecht**
Participant — Feb 2018

2016 Summer School in Economics and Finance — **UniVR, Canazei**
Participant — Aug 2016

2015 Spring College on the Physics of Complex Systems **ICTP, Trieste**
Participant May 2015

OTHER INFORMATION

Scientific interests: high-frequency finance, market microstructure, opinion dynamics, systemic risk, network theory, modelling, machine learning, inference and optimization, complex systems, phase transitions
Proficient in: R, FORTRAN95, C, LaTeX
Beginner in: Mathematica, Python, C++
Languages: Mothertongue Italian, proficient in English, elementary in French

OTHER SKILLS & INTERESTS

Music: amateur violin, piano ad guitar player, with experience in the Turin Suzuki Insitute youth orchestra as violinist
Activities: Rugby, Soccer, Magic: The Gathering, tabletop gaming