Curriculum Vitae
Mario Martinoli

Personal Informations

Address	Via Caprera, 15, 21014, Laveno Mombello (Italy)
Telephone	+393382201833
email	mmartinoli87@gmail.com
Homepage	https://sites.google.com/view/mariomartinoli
Social	Researchgate, Mario Martinoli, Mario Martinoli, mario_martinoli

Education

11/2017–04/2021	University of Insubria (Varese, Italy), Ph.D. in Methods and Models for Economic Decisions under the supervision of Prof. Raffaello Seri. Overall mark: Excellent Magna cum Laude. Dissertation: "Essays on Estimation, Calibration and Inference for Simulation Models". Research fields: Econometrics, Statistics, Quantitative Methods for Economics, Simulated Models, Agent-based Models.
28/01–31/05/2019	SUNY at Stony Brook (Stony Brook, NY, USA), Visiting Ph.D. Student under the supervision of Prof. Samuele Centorrino. Research fields: Econometrics, Nonparametric Econometrics.
04/2015–12/2015	MIP–Politecnico di Milano School of Business (Milano, Italy), Executive Master Financial Risk Management. Core modules: credit risk, market risk, liquidity risk, interest rate risk evaluation.
10–21/08/2015	Kaplan International College (Dublin, Ireland), Certificate of achievement, English level reached: Higher Intermediate. Core modules: business English
09/2009–11/2011	University of Insubria (Varese, Italy), Master's Degree in Banking and Finance with overall mark 108/110. Core modules: Econometrics, Mathematical Methods for Economics and Finance.
09/2006–09/2009	University of Insubria (Varese, Italy), Bachelor's Degree in Economics. Core modules: Econometrics, Microeconomics e Macroeconomics.

Experience

11/2020–ongoing	Postdoctoral Researcher, Institute of Economics, Sant'Anna School of Advanced Studies (Pisa, Italy). Empirical validation of simulated models. Research Fellow at EMbeDS, Sant'Anna School of Advanced Studies (Pisa, Italy).
02/2021–07/2021	Teaching Assistant in financial mathematics at University of Insubria (Varese, Italy).
12/2019–11/2020 01/2018–01/2019	Tutor at University of Insubria (Varese, Italy). Tutoring activities in mathematics, financial mathematics, applied mathematics, statistics and econometrics. Provide support to professors during exams.

10/2011–10/2017	Consultant/Senior Consultant, Risk Manager at Consilia Business Management S.p.A, Ernst & Young Financial Business Advisors S.p.A and Factorit S.p.A.. Project and Risk Management (Credit Risk Monitoring, KPRI definition, Operational Risk Self Assessment, Internal Capital Adequacy Assessment Process, Risk Appetite Framework), Financial Planning (Capital Budgeting, Strategic Plan).

IT expertise

R, Stata, Matlab	Statistical and numerical analysis software. Advanced knowledge (R), good knowledge (Stata and Matlab).
NetLogo	Agent-based simulation software. Intermediate knowledge.
Python, C++	Language programming. Basic knowledge.
LyX, LaTeX	Text editing software. Good knowledge.
Zotero, BibTeX	Reference manager. Good knowledge.
MS Office	Word, Excel, Powerpoint and Outlook. Advanced knowledge.

Publications

Journal articles

Seri R., and **Martinoli M.**. Asymptotic Properties of the Plug-in Estimator of the Discrete Entropy under Dependence. *IEEE Transactions on Information Theory*, 2021, 67, 12: 7659-7683. `https://doi.org/10.1109/TIT.2021.3109307`

Seri, R., **Martinoli**, **M.**, Secchi, D., and Centorrino, S.. Model Calibration and Validation via Confidence Sets. *Econometrics and Statistics*, 2021, 62-86. `https://doi.org/10.1016/j.ecosta.2020.01.001`

Warren Tierney, Jay H. Hardy III, Charles R. Ebersole, Keith Leavitt, Domenico Viganola, Elena Giulia Clemente, Michael Gordon, Anna Dreber, Magnus Johannesson, Thomas Pfeiffer, Hiring Decisions Forecasting Collaboration, Eric Luis Uhlmann, **Mario Martinoli**, Raffaello Seri. Creative destruction in science. *Organizational Behavior and Human Decision Processes*, 2020, 161: 291-309. `https://doi.org/10.1016/j.obhdp.2020.07.002`

Chapters in books

Seri, R., Secchi, D., and **Martinoli**, **M.** (2020). Randomness, emergence and causation: A historical perspective of simulation in the social sciences. In S. Albeverio, & E. Mastrogiacomo (Eds.), *Complexity and Emergence*, Springer Science+Business Media. Springer Proceedings in Mathematics & Statistics. (forthcoming)

Working papers

Martinoli M., and Seri R. (2021). Nonparametric Moment-based Estimation of Simulated Models via Regularized Regression.

Work in progress

Nonparametric Moment-based Estimation of Simulated Models without Optimization (joint with R. Seri).

A General Protocol for the Calibration and Validation of Large-scale Agent-based Models (joint with F. Lamperti, A. Moneta and G. Pallante).

Quantifying features of simulation models directly from model code (joint with D. Di Francesco, A. Moneta, M. Pangallo and A. Vandin).

Circumventing Violations of Stochastic Equicontinuity in M-Estimation (joint with F. Corsi and R. Seri).

A model for chattering (joint with R. Seri).

Estimation, Calibration and Validation of Simulated Models: a Literature Review.

Invited talks

Humboldt University (02/2022 - confirmed), University of Insubria (03/2022 - confirmed).
University of Pisa (01/2021), University of Insubria (01/2021), Sant'Anna School of Advanced Studies (02/2021).

Conferences

20–21/01/2022 (accepted)	Corsi, F., Martinoli, M., and Seri, R.. Circumventing Violations of Stochastic Equicontinuity in M-Estimation. In *3rd Italian Workshop of Econometrics and Empirical Economics: "High-dimensional and Mutivariate Econometrics: Theory and Practice" (IWEEE 2022)*: Rimini Campus - University of Bologna. (presenting author).
24–27/08/2021	Martinoli, M., and Seri, R.. Nonparametric Moment-based Estimation of Simulated Models via Regularized Regression. In *Econometric Society European Meeting 2021*: Copenhagen, DNK. (presenting author).
19–21/12/2020	Martinoli, M., and Seri, R.. Nonparametric Moment-based Estimation of Simulated Models without Optimization. In *14th International Conference on Computational and Financial Econometrics* (*CFE*): London, UK.
18/09/2020	Martinoli, M., and Seri, R.. Nonparametric Moment-based Estimation of Simulated Models via Regularized Regression. Workshop on "The Boundaries of Agent-based Modelling" in *Social Simulation Week 2020* organized by ESSA – The European Social Simulation Association. (presenting author)
09/06/2020	Seri, R., Martinoli, M., Centorrino, S., and Secchi, D.. Calibration of agent-based simulation models via Model Confidence Sets. In *Webinar on the Boundaries of ABM*: University of Insubria, Varese, Italy. (presenting author)
17/01/2020	Martinoli, M., Seri, R., Secchi, D., Centorrino, S., and Vezzulli, A.. Counterfactual evaluation in history-friendly models: limits and perspectives. In *1st Meeting of the Network on Counterfactual Impact Evaluation* (*NetCIEx*): JRC, Ispra, Italy. (presenting author)

14–16/12/2019	Seri, R., Martinoli, M., Centorrino, S., and Secchi, D.. Model calibration and validation via confidence sets. In *13th International Conference on Computational and Financial Econometrics* (*CFE*): London, UK.
26–28/06/2019	Martinoli, M., Seri, R., and Secchi, D.. Spot the differences! The simulated minimum-distance method. In *EURAM 2019. Exploring the Future of Management*: Lisboa, Portugal
03–06/06/2019	Seri, R., Martinoli, M., Centorrino, S., and Secchi, D.. A simulated minimum-distance method for the calibration of ABMs. In *Economics, Governance and Management of AI, Robots and Digital Transformations*: Brighton, UK.
03–04/05/2019	Seri, R., Martinoli, M., Secchi, D., and Centorrino, S.. Sensitivity Anlysis for Calibration via Model Confidence Sets. In *Fourth Agent-based Models of Organizational Behavior* (*ABM04*) *Workshop: Modeling Organizational and Institutional Complexity*: Bolzano, Italy.
14–16/12/2018	Martinoli, M., and Seri, R.. A minimum-distance estimator for the calibration of simulation models. In *12th International Conference on Computational and Financial Econometrics* (CFE): Pisa, Italy. (presenting author)

Summer Schools

30/07–04/08/2018	12th Jena Summer Academy on *Innovation and Uncertainty.* Friedrich Schiller University Jena and International Max Planck School on Uncertainty, Jena, Germany.
22–27/07/2018	Lake Como School of Advanced Studies on *Complexity and emergence: ideas, methods, with a special attention to economics and finance.* University of Insubria, University of Milano – Bicocca, University of Milano and Association for Applied Mathematics to Economics and Social Sciences, Villa del Grumello, Como, Italy.
16–20/07/2018	SIdE Summer School on *Text Analysis and Sentiment Analysis with Applications to Finance 2018.* Italian Econometric Association (SIdE), SADiBa, Perugia, Italy.

Grants and awards

11/2020–ongoing	Sant'Anna School of Advanced Studies (Pisa, Italy), Postdoctoral researcher, grant.
02/2021–07/2021	University of Insubria (Varese, Italy), Teaching Assistant Financial Mathematics, grant.
12/2019–11/2020 01/2018–01/2019	University of Insubria (Varese, Italy), Tutor Mathematics and Statistics, grant.
12/2019–11/2020 01/2018–01/2019	University of Insubria (Varese, Italy), Tutor Economics, grant.
10/2017–10/2020	University of Insubria (Varese, Italy), Ph.D. scholarship.

Languages

Italian	Mother tongue.
English	Fluent: written and spoken.
French	Intermediate knowledge; good understanding and reading.

Other

Interests	Skiing, Trekking, Hiking, Mountain Biking, Basketball, alternative and indie rock, cult movies and books, cooking, beer and wine.