

Andrea Bortolini

andrea.bortolini.2026@anderson.ucla.edu | +1 (408) 497-1501 | linkedin.com/in/andrea-bortolini | andreabortolini.xyz

EDUCATION

UCLA Anderson School of Management

Master of Financial Engineering; GPA: 4.0/4.0; Fink Center Quantitative Finance Fellow

Los Angeles, CA

Expected Dec. 2026

Bocconi University

MSc, Finance; BSc, Business Administration & Management, GPA: 4.0/4.0

Milan, Italy

Mar. 2023

PROFESSIONAL EXPERIENCE

UCLA Anderson School of Management

Special Reader, MGMT 408: Finance

Los Angeles, CA

Spring 2026

- Graded MBA-level exams and problem sets covering valuation, capital budgeting, and risk-return analysis.

Goldman Sachs

Corporate Treasury, Analyst & Associate

Warsaw, Poland

Jul. 2022 – Jul. 2025

- Monitored liquidity, funding costs, and balance-sheet utilization across European entities; analyzed secured vs. unsecured funding structures, interest-rate sensitivity, and scenario-based capital-allocation decisions.
- Automated recurring analytical workflows for liquidity monitoring and controls; collaborated with trading, risk, and ALM teams on balance-sheet and funding strategy analysis.

Société Générale

Structured Bonds & Derivatives Intern

Milan, Italy

Oct. 2021 – Apr. 2022

- Built payoff models and scenario analyses for structured products and exotic derivatives; evaluated instrument structures under varying market conditions to support product pricing and trade evaluation.

WORKING PAPERS & RESEARCH PROJECTS

A Simple Structural Credit Model with Time-Varying Default Barriers

Working paper

- Built a Python structural credit risk framework linking time-varying default barriers to balance-sheet variables, debt maturity schedules, interest-rate sensitivity, and macro-financial stress scenarios.
- Derived closed-form default probability and equity valuation expressions; currently extending to cross-sectional empirical testing using financial statement and market data.

Why So Serious? Decomposing the Belief Volatility Smile in Prediction Markets

Working paper

- Built a logit-space forecasting framework for federal funds rate prediction markets using Kalshi API trade-level data across 31 FOMC meetings; decomposed the implied belief volatility smile into mechanical (Jacobian) and genuinely informational components.
- Developed Implied Boundary Variance and Shannon entropy measures to quantify belief dispersion; implemented Zero-Inflated Student-*t* pricing corrections and validated the framework against Polymarket cross-platform data.

Market Microstructure and L1/L2 Order-Book Forecasting Infrastructure

Research infrastructure

- Built reproducible Python/SQLite/Streamlit infrastructure for multi-date order-book datasets; constructed order-flow imbalance, depth imbalance, VWAP, and microprice indicators across securities and market regimes.
- Designed systematic parameter sweeps; produced evaluation outputs, charts, and reusable documentation for transparent model comparison across symbols, dates, and execution assumptions.

SKILLS

Programming: Python, SQL/SQLite, R, Git

Econometrics/Data: panel data, time-series analysis, logistic regression, autoregressive models, feature engineering, out-of-sample validation, Excel, Bloomberg.

AI & Agents: Claude API, OpenAI API; end-to-end LLM agent design, deployment, and multi-step workflow orchestration across both platforms

RESEARCH INTERESTS

Empirical finance, real estate and housing markets, credit risk, market microstructure, forecasting, and machine learning applications to financial and economic data.

ADDITIONAL INFORMATION

Languages: Italian (native), English (fluent), French (conversational).