



Nicolo Bagnoli



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[Link to Bio](#)

Advisor: Dr. Carlo Sala

Research Group: Group for Research in Economics and Finance (GREF)

Research Interests:

- Asset Pricing
- Optimal Transport in Finance
- Measure Recovery
- Higher-Moment Risk Premia
- Robust Portfolio Allocation

Short Bio:

Niccolò is a Ph.D. candidate in Management Sciences. His research lies at the intersection of asset pricing and mathematical finance, with a focus on optimal-transport methods. His dissertation, “Optimal-Transport Asset Pricing: Measure Recovery, Higher-Moment Risk Premia, and Robust Portfolio Allocation,” develops non-parametric, structure-preserving approaches to extracting risk premia and designing robust portfolios.

He holds an M.Sc. in Finance and an M.Res. in Management Sciences from ESADE, and a B.Sc. in Mathematics and Economics from École Polytechnique. He has presented his work at international conferences, including the Vienna Congress on Mathematical Finance, as well as at workshops on quantitative finance and asset pricing. He co-teaches in the M.Sc. in Finance program at ESADE, particularly in the Derivatives and Asset Pricing courses.
