Davide Rolfi

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Education

Bayes Business School, City St George's, University of London London, UK
PhD Candidate, expected completion Sep 2027 2023 – Present

- Research in quantitative finance, stochastic control, continuous-time portfolio optimization, and pension finance, with a focus on dynamic asset allocation under sustainability and climate-related constraints.

University of Brescia Brescia, Italy
MSc in Finance and Risk Management, Distinction (110/110 cum laude) 2023

University of Brescia Brescia, Italy
BSc in Economics 2020

Research Interests

Stochastic control; continuous-time portfolio optimization; pension finance; lifecycle portfolio choice; sustainable and climate-aware investment; quantitative finance.

Papers Under Review

- **Buffoli, A.**, Menoncin, F., Rolfi, D. *The Sustainability Trade-Off: A Dynamic Constrained Portfolio Optimization Model with ESG Preferences*. Revise and Resubmit at *Quantitative Finance*.

Working Papers

- **Rolfi, D.**, Haberman, S., Owadally, I. *The Geometry of Sustainable Pension Investing: Continuous-Time Defined-Contribution Portfolio Choice*. Work in progress.
- **Buffoli, A.**, Rolfi, D. *Optimal Retirement and Portfolio Choice with Endogenous Labour and Pension Accounts*. Work in progress.

Teaching and Academic Support Experience

Bayes Business School London, UK
Teaching Assistant, Introduction to VBA 2024 – 2025

- Delivered hands-on teaching sessions focused on solving applied problems using Visual Basic for Applications (VBA).
- Guided students through structured approaches to coding financial and analytical tasks, from problem formulation to implementation.

Bayes Business School London, UK
Teaching Support, Emerging Markets 2023

- Updated and improved course materials for the Emerging Markets module, enhancing clarity, structure, and consistency.

Bayes Business School London, UK
Marker, Introduction to Finance and Accounting 2023 – 2024

- Marked assessments for the module *Introduction to Finance and Accounting* (AS0004).
- Provided clear and structured feedback to support student learning.

Awards, Grants and Scholarships

- **Bayes Studentship**, Bayes Business School, City St George's, University of London, 2023. Fully funded PhD scholarship covering tuition fees and providing a four-year maintenance stipend.
- **I.S.E.O. Summer School Scholarship**, I.S.E.O. Institute, 2025. Awarded a competitive scholarship to attend the I.S.E.O. Summer School, an international programme featuring leading economists.

Academic Service and Outreach

- Co-founder and organizer of the FAM PhDTalks event series, a monthly academic event bringing together PhD students and faculty to present and discuss ongoing research.
- PhD Student Representative, contributing to the organization of academic events and initiatives focused on student engagement and well-being.

- Co-developed and co-authored a LinkedIn series on finance and mathematics, aimed at communicating quantitative concepts to a broader audience.

Technical Skills

Quantitative Methods:	Stochastic control, continuous-time optimization, portfolio theory, econometrics, statistical modelling.
Programming:	Python, R, VBA.
Tools:	LaTeX, Excel.
Languages:	Italian (native), English (fluent), German (working knowledge).

References

Available upon request.