TO MAGNIFICO RETTORE OF UNIVERSITA' DEGLI STUDI DI MILANO ID CODE 5933

I the undersigned asks to participate in the public selection, for qualifications and examinations, for the awarding of a type B fellowship at **Dipartimento di Economia, Management e Metodi Quantitativi**

Scientist- in - charge: **Professor Lorenzo Mercuri**

Andrea Perchiazzo

CURRICULUM VITAE

PERSONAL INFORMATION

Surname	Perchiazzo
Name	Andrea

PRESENT OCCUPATION

Appointment	Structure
PhD in Financial Mathematics and Actuarial Science. Expected defence at the beginning 2024. Supervisors: Carole Bernard and Steven Vanduffel.	Vrije Universiteit Brussel. Brussels, Belgium.

EDUCATION AND TRAINING

Degree	Course of studies	University/Structure	Year of achievement
Other: DataCamp courses organized in collaboration with Vrije Universiteit Brussel	Some selected courses attended: Credit Risk Modeling in R, GARCH Models in R, Life Insurance Products Valuation in R, and Quant. Risk Management in R	DataCamp platform	2022
Post lauream courses	Summer School SMI (Scuola Matematica Interuniversitaria). Courses attended: Mathematical Statistics and Numerical Analysis	Department of Mathematics of the University of Perugia	2021
Other: Vrije Universiteit Brussel course	Academic English for PhD	Vrije Universiteit Brussel	2021
Other: DataCamp courses organized in collaboration with Vrije Universiteit Brussel	Some selected courses attended: R Programmer Track and Parallel Computing in R	DataCamp platform	2021

Master's degree	MSc in Banking and Finance with curriculum in trading and risk management with 110 cum laude/110	Università Cattolica del Sacro Cuore	2018
Other: Summer Programme	Courses attended: Analysis and Management of Financial Risk and Principles of Accounting	London School of Economics and Political Science	2017

FOREIGN LANGUAGES

Languages	Level of knowledge
English	Fluent
Spanish	Good

RESEARCH ACTIVITY

Currently my research activities cover the investigation of multivariate portfolio choices problems and Hawkes processes. In the former, the research activity is focused on the construction of a methodology for obtaining optimal portfolios for a general multivariate law-invariant objective function through numerical approaches. At the same time, derivations of closed-form expressions for optimal portfolios are investigated for some multivariate objective functions (e.g., sum of quantile-based risk measures). Regarding the other research activity, the study is focused on the Hawkes process in which the intensity follows a Continuous Time Autoregressive Moving Average process (e.g., analysis of the statistical properties and implementation of simulation and estimation) and possible real-world applications (e.g., green bond markets).

Working papers:

- Bernard, C., Perchiazzo, A., & Vanduffel, S., "Multivariate Portfolio Choice via Quantiles". Presented at the AMASES 2022 conference, Belgian Financial Research Forum 2023, and the 26th International Congress on Insurance: Mathematics and Economics (IME).
- Mercuri, L., Perchiazzo, A., & Rroji, E., "Investigating Short-Term Dynamics in Green Bond Markets". arXiv: https://arxiv.org/abs/2308.12179. Submitted
- Mercuri, L., Perchiazzo, A., & Rroji, E., "A Hawkes model with CARMA(p,q) intensity". arXiv: https://arxiv.org/abs/2208.02659. Submitted

CONGRESSES AND SEMINARS

Date	Title	Place
09/2023	AMASES 2023 Conference. Organizer with Lorenzo Mercuri of special session "Stochastic Models, Numerical Methods and Other Aspects in Finance and in Insurance"	Milan, Italy
07/2023	The 26th International Congress on Insurance: Mathematics and Economics (IME)	Edinburgh, United Kingdom
04/2023	Belgian Financial Research Forum 2023	Brussels, Belgium
02/2023	Actuarial and Financial Mathematics Conference	Brussels, Belgium
09/2022	AMASES 2022 Conference	Palermo, Italy
07/2022	The 25th International Congress on Insurance: Mathematics and Economics (IME)	Online
04/2022	10th International MAF2022 Conference	Salerno, Italy

03/2022	Quantitative Finance Workshop 2022 (QFW2022)	Rome, Italy
07/2021	31st European Conference on Operational Research (Invited)	Online
06/2021	10th General AMaMeF Conference	Online
05/2020	UCL Financial Computing and Analytics (seminar, invited)	Online
04/2020	Online International Conference in Actuarial science, data science and finance (OICA Conference)	Online
01/2018	Quantitative Finance Workshop 2018 (QFW2018).	Rome, Italy

PUBLICATIONS

Articles in reviews
Bernard, C., Perchiazzo, A., & Vanduffel, S. (2022). *Implied value-at-risk and model-free simulation.* Annals of Operations Research, 1-19. DOI: 10.1007/s10479-022-05048-w
Mercuri, L., Perchiazzo, A., & Rroji, E. (2021). *Finite Mixture Approximation of CARMA (p, q) Models.* SIAM Journal on Financial Mathematics, 12(4), 1416-1458. DOI: 10.1137/20M1363248

Conference proceedings
Mercuri, L., Perchiazzo, A., & Rroji, E. (2021). *Pricing of Futures with a CARMA (p, q) Model Driven by a Time Changed Brownian Motion.* In Mathematical and Statistical Methods for Actuarial Sciences and Finance: eMAF2020 (pp. 343-348). Springer International Publishing. DOI: 10.1007/978-3-030-78965-7_50

OTHER INFORMATION

Academic Visits: Grenoble Ecole de Management (GEM), Department of Accounting, Law and Finance. Grenoble, France. Years: 2021, 2022, and 2023.
Teaching experience: • Università degli Studi di Milano: Teaching Assistant of Numerical Methods for Finance and Portfolio Optimization, 10 hours (2023); Lecturer of Crash Course in Mathematics, 40 hours (2018 and 2019) • Politecnico di Milano: Teaching Assistant of Econometrics, 28 hours (2020) • Università Cattolica del Sacro Cuore: Teaching Assistant of Econometrics, 40 hours (2018 and 2019)
Professional Employment: • Risk Analyst at Intesa Sanpaolo S.p.A.: Intesa Sanpaolo S.p.A. (2019) and Deloitte Consulting S.r.l. (2019 - 2020) • Market Operations Analyst at Borsa Italiana S.p.A. (2017 - 2018)
Membership: • Member of the AMASES (Association of Applied Math for Social and Economics Science) association (2023/01 - Present)

Declarations given in the present curriculum must be considered released according to art. 46 and 47 of DPR n. 445/2000.

The present curriculum does not contain confidential and legal information according to art. 4, paragraph 1, points d) and e) of D.Lgs. 30.06.2003 n. 196.

Please note that CV WILL BE PUBLISHED on the University website and it is recommended that personal and sensitive data should not be included. This template is realized to satisfy the need of publication without personal and sensitive data.

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Place and date: MILANO, 01/11/2023.

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assegni.ricerca@unimi.it DTELA_M_CVAssegniENG_rev. 00 del 02/09/2021