TO MAGNIFICO RETTORE OF UNIVERSITA' DEGLI STUDI DI MILANO ID CODE ______6597_________

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 ______________Mathematics____________________________________**

Scientist- in – charge: _____Prof. Campi Luciano_

[Name and surname]

CURRICULUM VITAE

PERSONAL INFORMATION

Surname	Wu
Name	Zhuoshu

PRESENT OCCUPATION

Appointment	Structure
Research Assistant	University of Freiburg, Research + Teaching

EDUCATION AND TRAINING

Degree	Course of studies	University	year of achievement of the degree
Degree	PhD	University of New South Wales	02/2023
Specialization			
PhD	Mathematics	University of New South Wales	02/2023
Master	Financial Mathematics	University of Leeds	12/2017
Degree of medical specialization			
Degree of European specialization			
Other	Beng in Electronic Engineering	South China Agricultural University	08/2016

Università degli Studi di Milano – Direzione Trattamenti Economici e Lavoro Autonomo
Ufficio Contratti di formazione e Ricerca
Via Sant'Antonio 12 - 20122 Milano, Italia
assegni.ricerca@unimi.it DTELA_M_CVAssegniENG_rev. 00 del 02/09/2021

REGISTRATION IN PROFESSIONAL ASSOCIATIONS

Date of registration	Association	City

FOREIGN LANGUAGES

Languages	level of knowledge
English, Cantonese	Fluent

AWARDS, ACKNOWLEDGEMENTS, SCHOLARSHIPS

Year	Description of award
2018-2023	University International Postgraduate Award

TRAINING OR RESEARCH ACTIVITY

description of activity

PROJECT ACTIVITY

Year	Project
2018-2023	Optimal Stopping Problem in a Random Time Horizon
2023-2024	Systemic Risk with Financial Network

PATENTS

Patent
None

CONGRESSES AND SEMINARS

Date	Title	Place
2020	Valuation of American VIX Call Options under the Generalized Mixture Model	University of Sydney
2021	Optimal Stopping Problems	University of New South Wales

PUBLICATIONS

Books
[title, place, publishing house, year …]
[title, place, publishing house, year …]
[title, place, publishing house, year …]

Articles in reviews
Wu, Z., 2023. *Optimal Stopping Problems with A Random Time Horizon* (Doctoral dissertation, UNSW Sydney).
Li, L. and Wu, Z., 2024. Defaultable perpetual American put option in a last passage time model. *Statistics & Probability Letters*, *209*, p.110018.
Wu, Z. and Li, L., 2022. The American put option with a random time horizon. *arXiv preprint arXiv:2211.13918*.
Wu, Z. and Li, L., 2022. The Russian option with a random time horizon. *arXiv preprint arXiv:2211.13917*.

Congress proceedings
[title, structure, place, year]
[title, structure, place, year]
[title, structure, place, year]

OTHER INFORMATION

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.

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Place and date: ______Freiburg______________, _________21/04/2024_____