Riccardo Brignone

Curriculum Vitae

Via delle Regioni 22
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riccardo.brignone@unimib.it
Date of birth: 24/10/1991

Education

Oct 2016–present	**Ph.D. Statistics and Mathematical Finance**, *University of Milan-Bicocca*.
Sep 2013–Jul 2015	**Msc Finance**, *University of Milan-Bicocca*, 110 with honors.
Sep 2010–Sep 2013	**Bachelor in Insurance and Bank Economics**, *University of Milan-Bicocca*, *105/110*.

Ph.D. activity

Research topics	Pricing of exotic options and interest rates derivatives.
Supervisor	prof. Gianluca Fusai
Working papers	Asian options pricing under exponential Lévy-driven Ornstein-Uhlenbeck dynamics

Further education

Jan 2018 - present	**Visiting Ph.D. student**, *Cass Business School*, London. Supervisor: prof. Ioannis Kyriakou
Sep 2017	**Summer school**, *Bayesian method in Economics and Finance*, Perugia.

Conference presentations

Jan 2018	**Invited talk**, *XIX Workshop on Quantitative Finance*, Università degli studi Roma tre, Rome.

Master thesis

Title	*Risk Contributions and Measures of Diversification*
Supervisor	Prof. Fabio Bellini
Description	A theoretical and empirical analysis of the main measures of portfolio diversification introduced in literature. Part of code and recap available at: Measures of Portfolio Diversification

Academic Activities

Oct 2016 – present **Tutor for Bloomberg Terminal**, *University of Milan-Bicocca*.

Sep 2017 – Feb 2018 **Teaching Assistant**, *University of Milan-Bicocca*, Mathematics for Finance , Bachelor in Insurance and Bank Economics.
prof. Emanuela Rosazza

Sep 2017 – Feb 2018 **Teaching Assistant**, *University of Milan-Bicocca*, Mathematical Methods, Bachelor in Economics.
prof. Asmerilda Hitaj

Mar 2016 – present **Teaching Assistant**, *University of Milan-Bicocca*, Investment Strategies, Master in Finance.
prof. Gianfranco Forte

Mar 2016 – present **Teaching Assistant**, *University of Milan-Bicocca*, Securities Markets, Bachelor in Insurance and Bank Economics .
prof. Paola Bongini

Oct 2015– Oct 2016 **1 Year research scholarship holder**, *University of Milan-Bicocca*, Business Administration, Finance, Management and Law Department.

Languages

English Fluent

Italian Native

Computer skills

Matlab **Strong knowledge**, *5 years experience and currently used for research purposes*, Riccardo Brignone's community profile.

R **Advanced user**, *Experience with Monte Carlo Methods and Random number generation developed during the Ph.D. course: Computational statistics*.

Julia **Advanced user**, *Experience with numerical integration and currently used for research purposes*.

Mathematica **Advanced user**, *Currently used for research purposes*.

E-views **Proficient user**, *Experience with linear regressions, ADF test, Johansen Cointegration Test*.

VBA **Proficient user**, *Experience with Risk Management tools*.

C/C++ **Basic user**.

QuantLib (Excel Add-In) **Basic user**, *Experience with estimation of discount rate curve and forward rate curve, Bond Pricing, Default Probability Estimation, CDS pricing*.

LaTeX **Strong knowledge**, *Experience with Beamer, R Markdown, Matlab publishing Markup*.

Microsoft Office	**Proficient user**, *Experience with Word, Excel, PowerPoint*.

Personal data treatment authorization

In compliance with the Italian legislative Decree no. 196 dated 30/06/2003, I hereby authorize you to use and process my personal details contained in this document.

London, 18/05/2018 RICCARDO BRIGNONE