

Rodrigo S Targino

Curriculum Vitae
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📍 School of Applied Mathematics (EMAp),
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Education

2012 – 2017	PhD in Statistics University College London	London, UK
2008 – 2010	MSc in Statistics Federal University of Rio de Janeiro (UFRJ)	Rio de Janeiro, Brazil
2004 – 2007	BSc in Applied Mathematics Federal University of Rio de Janeiro (UFRJ)	Rio de Janeiro, Brazil

Employment

2017 – Present	Assistant Professor Getulio Vargas Foundation (FGV) - School of Applied Mathematics (EMAp)	Rio de Janeiro, RJ, Brazil
2022 – 2023	Visiting Associate Professor University of California, Santa Barbara (UCSB) - Department of Statistics and Applied Probability	Santa Barbara, CA, USA
2011 – 2012	Market Risk Analyst Credit-Suisse Hedging-Griffo	São Paulo, SP, Brazil
2010 – 2011	Credit Risk Modelling Analyst Itaú-Unibanco Bank	São Paulo, SP, Brazil

Grants

2024 – 2026	Generational mortality tables for Brazilian pension funds	FGV Applied Research Grant
2022 – 2025	Construction and risk management of financial portfolios in high dimensions using approximated inference	JCNE - FAPERJ
2023 – 2023	Research in Options 2023*	Events - FAPERJ
2022 – 2023	Multi-population mortality modelling and pension risk management	Bolsa Esp Exter - CNPq
2021 – 2023	Construction and risk management of financial portfolios in high dimensions using approximated inference	APQ - FAPERJ
2022 – 2022	Topic modelling in news articles: an example from Brazil	MAPS Visiting Fellowship - UCL
2020 – 2022	Encrypted Machine Learning: Applications in Actuarial Sciences and Beyond	ARC - FAPERJ
2019 – 2021	A novel framework for semi-automatic text classification	FGV EMap
2019 – 2019	2nd Financial Mathematics Team Challenge - Brazil*	FGV EMap
2017 – 2019	Improvements of the Brazilian economic uncertainty index	FGV Applied Research Grant
2018 – 2018	1st Financial Mathematics Team Challenge - Brazil*	FGV EMap
2018 – 2018	1st Financial Mathematics Team Challenge - Brazil*	PAEP - CAPES
2017 – 2018	Development of a price index for car insurance in Brazil	FGV Applied Research Grant

Awards

2023	Supervisor of SBMAC's best undergraduate project
2022	CNPq Postdoc scholarship
2017	Mentor of the winning team of the 4th FMTC
2014	Australia Awards Endeavour Fellowship
2012	CSIRO Top-up travel bursary
2012	CNPq PhD scholarship
2008	CAPES Masters scholarship
2006	CNPq Scientific Initiation scholarship

Editorial activity

2021 – Present **Associate Editor**

Brazilian Finance Review (RBFIn)

Refereeing services

Journals

Risks, Journal of Risk and Financial Management, Computation and Applied Mathematics, Brazilian Review of Econometrics, ASTIN Bulletin, Journal of Banking and Finance, Sustainability, Quantitative Finance, Revista Contabilidade & Finanças, Brazilian Review of Finance, International Journal of Forecasting, Applied Stochastic Models in Business and Industry, Computational Statistics, Annals of Actuarial Science

Funding agencies

Natural Sciences and Engineering Research Council of Canada, Czech Science Foundation

Research visits

2022	Ioanna Manolopoulou	UCL,UK
2019	Emmanuel Gobet	École Polytechnique,France
2019	Samuel Livingstone	UCL,UK
2014	Mario Wüthrich	ETH,Switzerland
2014	Pavel Shevchenko	CSIRO,Australia
2013	Pavel Shevchenko	CSIRO,Australia

Publications

Refereed research papers

- Costa, B. F. P. da, Pesenti, S., & Targino, R. S. (2023). Risk budgeting portfolios from simulations. *European Journal of Operational Research*, 311, 1040–1056. <https://doi.org/10.1016/j.ejor.2023.06.003>
- Benezet, C., Gobet, E., & Targino, R. S. (2023). Transform MCMC schemes for sampling intractable factor copula models. *Methodology and Computing in Applied Probability*, 25. <https://doi.org/10.1007/s11009-023-09983-4>
- Koike, T., Saporito, Y. F., & Targino, R. S. (2022). Avoiding zero probability events when computing value at risk contributions. *Insurance: Mathematics and Economics*, 106, 173–192. <https://doi.org/https://doi.org/10.1016/j.insmatheco.2022.06.004>
- Nieto-Barajas, L. E., & Targino, R. S. (2021). A gamma moving average process for modelling dependence across development years in run-off triangles. *ASTIN Bulletin: The Journal of the IAA*, 51(4), 245–266. <https://doi.org/http://doi.org/10.1017/asb.2020.36>
- Merkle, M., Saporito, Y. F., & Targino, R. S. (2020). Bayesian approach for parameter estimation of continuous-time stochastic volatility models using fourier transform methods. *Statistics & Probability Letters*, 156, 108600. <https://doi.org/https://doi.org/10.1016/j.spl.2019.108600>
- Peters, G. W., Targino, R. S., & Wüthrich, M. V. (2017). Bayesian modelling, monte carlo sampling and capital allocation of insurance risks. *Risks*, 5(4), 53. <https://doi.org/https://doi.org/10.3390/risks5040053>
- Targino, R. S., Peters, G. W., Sofronov, G., & Shevchenko, P. V. (2017). Optimal exercise strategies for operational risk insurance via multiple stopping times. *Methodology and Computing in Applied Probability*, 19(2), 487–518. <https://doi.org/http://dx.doi.org/10.1007/s11009-016-9493-8>
- Peters, G. W., Targino, R. S., & Wüthrich, M. V. (2017). Full bayesian analysis of claims reserving uncertainty. *Insurance: Mathematics and Economics*, 73, 41–53. <https://doi.org/http://dx.doi.org/10.1016/j.insmatheco.2016.12.007>
- Targino, R. S., Peters, G. W., & Shevchenko, P. V. (2015). Sequential monte carlo samplers for capital allocation under copula-dependent risk models. *Insurance: Mathematics and Economics*, 61, 206–226. <https://doi.org/https://doi.org/10.1016/j.insmatheco.2015.01.007>
- Peters, G. W., Targino, R. S., & Shevchenko, P. V. (2013). Understanding operational risk capital approximations: First and second orders. *The Journal of Governance and Regulation*, 2(3). https://doi.org/https://doi.org/10.22495/jgr_v2_i3_p6

Working papers under revision or review

- Maia, L. F. G. N., Pennanen, T., Silva, M. A. H. B. da, & Targino, R. S. (2023). *Stochastic modelling of football matches*. <https://arxiv.org/abs/2312.04338>
- Graziadei, H., Marques F., P. C., Melo, E. F. L. de, & Targino, R. S. (2023). *Conformal prediction for frequency-severity modeling*. <https://arxiv.org/abs/2307.13124>

3. Jaimungal, S., Pesenti, S., Saporito, Y., & Targino, R. S. (2023). *Risk budgeting allocation for dynamic risk measures*. <https://ssrn.com/abstract=4452742>
4. Evangelista, D., Saporito, Y. F., & Targino, R. S. (2021). *Uma análise do risco de fundos de ações brasileiros em 2020*. <https://papers.ssrn.com/abstract=3825680>
5. Duarte, D., Saporito, Y. F., & Targino, R. S. (2018). *The impact of the freedom of the press on risk*. <https://dx.doi.org/10.2139/ssrn.3218754>