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 Wuthrich**	ETH,Switzerland
2014	**Pavel Shevchenko**	CSIRO,Australia
2013	**Pavel Shevchenko**	CSIRO,Australia

Publications

Refereed research papers

1. 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
2. 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
3. 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
4. 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
5. 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
6. 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
7. 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
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
9. 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
10. 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

1. 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
2. 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