

# Emanuele Pasqui

## Curriculum Vitae

Via Trieste, 63  
35121 Padua, Italy

✉ [emanuelepasqui97@gmail.com](mailto:emanuelepasqui97@gmail.com)  
🌐 [emanuelepasqui.github.io/](https://github.com/emanuelepasqui)



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## Current position

Oct 2023 – Present

**Ph.D. student in Mathematical Sciences, University of Padua**

- *Subject:* Probability
- *Supervisor and co-supervisor:* Prof. Alberto Chiarini and Prof. Giambattista Giacomini
- *Research topic:* Gaussian Free Field in Random Environment
- *Expected graduation year:* 2026

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## Education

Sep 2019 – Mar 2022

**Master's Degree in Mathematics at Sapienza University of Rome**

- *Subject:* Applied Mathematics
- *Thesis title:* Oil And Water and Internal Diffusion Limited Aggregation
- *Supervisor:* Prof. Lorenzo Taggi
- *Summary:* I considered the two interacting particle systems on graphs *Oil And Water* and *Internal Diffusion Limited Aggregation*, and studied existence and critical threshold for their phase transition between the regimes of *fixation* (when on each vertex particles stop jumping in finite time) and *activity* (when fixation does not occur) with respect to the particle density. I then studied a shape theorem for the cluster of visited sites when the graph is  $\mathbb{Z}^d$ ,  $d \geq 2$ , and all particles start from the origin. Since the asymptotic shape for the cluster of Oil And Water is just conjectured, I introduced a new simplified model with matching cluster growth rate, and analyzed particle distribution in the final cluster and fluctuations, also using simulations. The work used potential theory, martingale theory, and connected the dynamics of the two systems to Abelian Networks and Activated Random Walks.
- *Grade:* 110 cum laude/110.

Sep 2016 – Sep 2019

**Bachelor's Degree in Mathematics at Sapienza University of Rome**

- *Subject:* Mathematics
- *Thesis title:* Mathematical formalization of the financial market and CRR Model
- *Supervisor:* Prof. Gustavo Posta
- *Abstract:* I considered a mathematical mathematical formalization of the financial market with a probabilistic approach, to then study the Cox-Ross-Rubinstein model and the Black-Scholes model for derivative pricing, and to introduce the concept of Greeks for derivatives.

## Additional education

Apr 2022 – Jul 2022

**"Machine Learning for Finance" course, University of Eastern Piedmont**

- *Summary:* Machine Learning techniques applied to the financial field. Supervised Learning (SVMs, DTs, Random Forests), Unsupervised Learning (Clustering, PCA), NNs (modeling, activation functions, regularization methods, Siamese Networks, AutoEncoders)

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## Articles

2025

**Hard wall repulsion for the discrete Gaussian free field in random environment on  $\mathbb{Z}^d$ ,  $d \geq 3$**

with Alberto Chiarini. [arXiv preprint 2510.24562](https://arxiv.org/abs/2510.24562), currently submitted to a journal.

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## Interests

- What I am working on: **Statistical mechanics, Gaussian free field, percolation, homogenization**
- What I am also interested in: Role of the disorder in random interfaces (also with different convex potentials) and in random interlacements, SPDEs, particle systems, automata networks.

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## Contributions

### Talks (past and upcoming)

- Jun 2026 5th Italian Meeting on Probability and Mathematical Statistics | University of Palermo, Italy
- Mar 2026 Hong Kong University of Science and Technology, Hong Kong
- 29th Jan 2026 Graduate Seminar | University of Padua, Italy
- 20th Nov 2025 Probability reading group | King's College London, United Kingdom  
*Extremes and hard wall repulsion for the Gaussian free field in random environment on  $\mathbb{Z}^d$ ,  $d \geq 3$*
- 11th Nov 2025 Bloomsbury Probability Seminar | University College London, United Kingdom  
*Hard wall repulsion for the discrete Gaussian free field in random environment on  $\mathbb{Z}^d$ ,  $d \geq 3$*
- 29th May 2025 Short talk | University of Padua, Italy  
*Hard Wall event for the Gaussian free field in random environment on  $\mathbb{Z}^d$  with  $d \geq 3$*
- 8th & 12th Feb 2024 Reading group | University of Padua, Italy  
*Activated Random Walks and Abelian Networks*

### Posters

- 17th-28th Feb 2025 Winter school on Statistical Mechanics, Nonequilibrium Processes and Probability | Sapienza University of Rome, Italy
- 10th & 12th Sep 2024 Particle Systems and PDE's XII | University of Trieste, Italy
- 17th Jun 2024 Workshop on Probabilistic Field Theories | Aalto University, Finland

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## Academic Visits

- Feb 2026 - Mar 2026 **Hong Kong University of Science and Technology**  
Visiting Prof. Maximilian Nitzschner.
- Oct 2025 - Dec 2025 **University College London**  
Visiting Prof. Alessandra Cipriani.

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## Teaching

- Oct 2025 – Jan 2026 **Tutor for the course “Foundations of mathematical analysis and probability” for the a.y. 2025-2026, University of Padua**
- Dec 2024 – Apr 2025 **Tutor for initiatives of diffusion of the scientific culture of the National Institute for Nuclear Physics, Legnaro (Padua)**
- Oct 2024 – Jan 2025 **Tutor for the course “Foundations of mathematical analysis and probability” for the a.y. 2024-2025, University of Padua**
- Sep 2016 – Oct 2022 **University, High School and Middle School Private Tutor, Rome**  
Mathematics and Physics.

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## Attended doctoral courses

- *Random graphs and networks* (by Giambattista Giacomin)
- *Products of random matrices: theory and applications* (by Giambattista Giacomin)
- *Statistical Mechanics and Disordered Systems* (by Quentin Berger)
- *A renormalisation group approach to log-Sobolev inequalities* (by Alberto Chiarini and Giovanni Conforti)
- *Stability of queuing networks* (by Bernardo D'Auria)
- *Hawkes processes: from theory to financial practice* (by Simone Scotti)
- *Stochastic and mean field optimal control* (by Alekos Cecchin)
- *Bessel, Cox-Ingersoll-Ross, Ornstein-Uhlenbeck and Gaussian-Volterra processes with Wiener and fractional drivers* (by Yuliya Mishura)
- *Introduction to optimal transport* (by Laura Caravenna)
- *Flows of Sobolev vector fields* (by Elio Marconi)
- *Integral operators in Hölder spaces* (by Massimo Lanza De Cristoforis)
- *Perturbative methods in dynamical systems* (by Christos Efthymiopoulos)
- *Mathematical Climate Finance* (by Andrea Macrina)

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## Honors and Awards

- Sep 2023 *Sapienza University of Rome*  
I won a Ph.D. position.
- Sep 2023 *KTH Royal Institute of Technology Stockholm*  
I was shortlisted and invited for an on-site interview for a Ph.D. position in Applied Mathematics (spec. Mathematical Statistics).
- Jan 2023 *Humboldt University - University of Oxford*  
I won a public competition for a Ph.D. position in the IRTG 2544 "Stochastic Analysis in Interaction", a collaboration between University of Oxford, HU Berlin, TU Berlin, FU Berlin and WIAS Berlin. The position I won was at HU in collaboration with the University of Oxford. Due to family problems, I had to reject the offer for this position.
- Nov 2022 *Sapienza University of Rome - Bank of Italy*  
I won a public competition for a traineeship at the university, in collaboration with Bank of Italy.

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## Other relevant attended conferences and workshops

- 30th Jun - 4th Jul 2025 Random Geometric Structures and Statistical Physics | Sapienza University of Rome, Italy
- 5th-9th May 2025 Conference on Mixing Times between Probability, Computer Science and Statistical Physics | International Centre for Theoretical Physics, Trieste, Italy
- 11th Apr 2025 A Spring Day in Probability and Statistical Physics 2025 | University of Florence, Italy
- 23th-27th Sep 2024 Long-range phenomena in Percolation | University of Cologne, Germany
- 18th-20th Sep 2024 Large scale behaviour of interacting diffusions: from stochastic control to functional inequalities | University of Padua
- 10th-14th Jun 2024 4th Italian Meeting on Probability and Mathematical Statistics | Sapienza University of Rome, Italy
- 19th Apr 2024 A Spring Day in Probability and Statistical Physics 2024 | University of Florence, Italy

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## Languages

**English** fluent  
**Italian** fluent  
**Spanish** advanced  
**German** basics

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## Programming

**Matlab** excellent  
**C** excellent  
**Python** excellent  
**Mathematica** advanced  
**FreeFEM** basics  
**R** excellent  
**Scilab** basics  
**VBA** basics

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## Secondary research experiences

Apr 2020 – Jun 2020 *Analysis of the inflammatory process after hemorrhagic shock*  
Qualitative study of the effects of several substances on the inflammatory process induced by hemorrhagic shock in mice, using ODEs to identify substances capable of attenuating the acute inflammation sometimes associated with SARS-CoV-2 infection.

Jan 2020 *Code for computing the continued-fraction expansion of numbers without rounding errors*

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## Other professional experiences

Nov 2022 – Sep 2023 **Deloitte Touche - Analyst in the “Actuarial and Insurance Solutions” division, Rome**  
Consulting service for insurance companies. The main duty was to manage Matlab and R codes that produced projections for the company financial status under shock scenarios, for Solvency II compliance.

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## Others

**Citizenship** Italian  
**Date & place of birth** 28th October 1997 | Rome, Italy  
**Driving licence** Type B in EU standard