Guido Gazzani

Curriculum Vitae

⊠ guido.gazzani@univie.ac.at 'd linkedin.com/in/guidogazzani DOB: November 29, 1995

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Oct.2020- Ph.D. in Statistics and Operation Research, University of Vienna, Austria.

present Co-supervision of Prof. Christa Cuchiero and Prof. Irene Klein

Oct.2019- Ph.D. in Economics and Social sciences/Mathematics, Vienna University of Economics and

Oct.2020 Business, Austria.

Co-supervision of Prof. Christa Cuchiero and Prof. Irene Klein

Sep.2018- Master of Science in Data Science, University of Potsdam, Germany.

Jul.2019 LLP Erasmus Program.

Sep.2017- Master of Science in Mathematics, University of Turin, Italy.

Jul.2019 Curriculum in Probability and Statistics. Master thesis: "Multi-armed stochastic bandits: an optimistic approach in sequential learning", supervision of Prof. E. Di Nardo. Co-supervision of Prof. A. Carpentier,

Dr. E. Mariucci.

Grade: 110/110 summa cum laude with honor mention.

Sep.2014- Bachelor of Science in Mathematics, University of Trento, Trento, Italy.

Jul.2017 Emphasis in modeling subjects. Bachelor thesis: "The Radon-Nikodym theorem and its applications", supervision of Prof. S. Mazzucchi.

Grade: 106/110.

Jun.2014 Matura, Scientific High school "Il Pontormo", Empoli, Italy.

Obtained with highest distinction.

Experience

31/08/2020- European Summer School in Financial Mathematics

04/09/2021

25/06/2019- YUIMA Summer School (YSS2019)

28/06/2019

Teaching

Nov.2020- Exercise class in Mathematics 1 for Bachelor students of the course of Economics

Jan.2020

Mar.2020- Exercise class in Analysis for Bachelor students of the course of Statistics

Aug.2020

Apr.2017- Tutor of Mathematics and Statistics for Bachelor students of the course of Economics.

Sep.2017

Talks

October 2019, Freiburg-Wien-Padova-Zurich Workshop, ETH Zurich, Switzerland.

November 2019, Wien-Zurich Workshop, TU Wien, Austria.

December 2019, Brown Bag Seminar, WU Wien, Austria.

December 2019, Welcome Home, University of Turin, Italy.

Technical Skills

Programming R, PYTHON, MATLAB

Software LATEX, MS WORD, MS POWERPOINT

Languages

Italian Mother tongue

English Fluent

German Intermediate