Luca Mingarelli, PhD

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My website and professional page

Employment

European Central Bank: Financial Stability Expert, 2020-Present
European Central Bank: PhD Trainee, 2019-2020
Imperial College London: Research Fellow, 2018

Education

Imperial College London
Ph.D., Mathematics, 2014-2018.
MRes, Mathematical Sciences, 2013-2014.
King's College London
MSc, Theoretical Physics, 2012-2013 .
Universitá di Bologna
BSc, Physics, 2009-2012 (*cum laude).*

Teaching

DG-MF, European Central Bank
(2019) Taught courses on Python and micro-structural contagion models.
Department of Mathematics, Imperial College London
(2014-2018) Graduate teaching assistant in: Probability and Statistics, Statistical Modelling, Time Series, Analysis, Mathematical Methods I and II, Differential Equations, Mechanics, Python, Matlab, Maple, Computing in C++, Mathematics and Physics courses for the Chemistry, Physics, and Aerospace departments.

Technical Skills

UNIX, Matlab, Python, R, C++, Mathematica, Maple
SQL, Q/Kdb+ (*basic: work in progress*)

Consultancy

CVING, JinnCapital, Outsmart Insight, BAE Systems, ABACE Group.

Publications

Financial contagion and resolution strategies, with P. Bochmann, L. Kuitunen, J. Metzler, M. Montagna, and M. Spaeth, working paper;

Assessing the systemic footprint of euro area banks, with M. Adam, P. Bochmann, M. Grodzicki, M. Montagna, C. Rodriguez d'Acri, and M. Spaggiari, *ECB Financial Stability Review*, 2019;

Exotic vortex lattices in binary repulsive superfluids, with Ryan Barnett, *Physical Review Letters*, 2019, (*arXiv*);

Vortex lattices in binary mixtures of repulsive superfluids, with Eric Keaveny, Ryan Barnett, *Physical Review A*, 2018, (*arXiv*);

Simulating superfluids with many vortices, JPhys+, 2016;

Simulating infinite vortex lattices in superfluids, with Eric Keaveny, Ryan Barnett, *IOP-Journal of Physics: Condensed Matter*, 2016, (*arXiv*);

Fellowships Awards and other experiences

Representative of Mathematics PhD students (Imperial College, 2014-2017)
Member of Mathematics Research committee (Imperial College, 2014-2017)
Member of Teaching Strategy committee (Imperial College, 2013-2017)
APS Travel grant (New Orleans, 2017)
HAIRS Grant for MBP-SQS Conference (Cape Town, 2016)
Global Fellow at Massachusetts Institute of Technology (Boston, 2015)
International School of Physics Grant (Varenna, 2014)
King's Leadership Award (2013)

Conferences and Seminars

- Joint ECB-Oxford Workshop on Financial Interconnectedness (Organiser) — Frankfurt am Main 2020 (Germany)
- INET Complexity Economics Seminar (Invited speaker) — Oxford 2019 (UK)
- *Financial Stability Committee - Workstream 3 Conference* — Frankfurt am Main 2019 (Germany)
- *APS March Meeting* — New Orleans 2017 (US)
- *Joint Quantum Center, Multicomponent Atomic Condensates and Rotational Dynamics* — Newcastle 2016 (UK)
- *Theory of Condensed Matter Group Annual Meeting* — Warwick 2016 (UK)
- *Many-body physics in Synthetic Quantum Systems* — Stellenbosch 2016 (South Africa)
- *Quantum Matter at Ultralow Temperature* — Varenna 2014 (Italy)