Filippo Giovagnini   Ph.D. Candidate

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Research Interests

- Stochastic PDEs
- Stochastic Fluid Dynamics
- Stochastic Interacting Particle Systems

Education

Imperial College London   London, UK
PhD in Stochastic Analysis   December 2023 – ongoing
- Supervised by Prof. Dan Crisan
- Affiliated with the Mathematics for our Future Climate CDT
- Working on approximations of SPDEs with interacting particle systems. To see more about it, visit https://filippogiovagnini.github.io/.

University of Pisa   Pisa, Italy
Master of Mathematics   September 2021 – October 2023
- GPA: 30/30, Graduation score: 110/110 cum laude.

ETH Zurich   Zurich, Switzerland
Exchange Program   February 2023 - August 2023
- Winner of the only scholarship assigned to University of Pisa.
- Courses: Optimal Transport applied to Finance, Quantitative Risk Management, Applied Stochastic Processes, Economic Theory of Financial Markets.

University of Pisa   Pisa, Italy
Bachelor of Mathematics   2018 - 2021
- GPA: 29.85/30, Graduation score: 110/110 cum laude.
- Courses: Stochastic Calculus, Sobolev Spaces, Differential Topology, BV Spaces, Mathematical Finance.

Experiences

Imperial College Business School | London, UK   September 2024 (to start)
- Teaching Assistant for "Stochastic Calculus for Finance"

Alhambra PDE Days | Granada, Spain   July 2024

BCAM, Bilbao | Bilbao, Spain   March 2024 - April 2024
- Fully funded by BCAM

Scuola Normale Superiore | Pisa, Italy   February 2024
- Workshop on Fluid Dynamics with lectures and seminars.

Imperial College Business School | London, UK   December 2023 - January 2024
- Marking exams.

University of Pisa | Pisa, Italy   January 2023 - June 2023
- Writing official notes for Analysis 2 and Istituzioni di Analisi.

Junior Math Days, SISSA | Trieste, Italy   December 2022

Teaching Assistant | University of Pisa   July 2022 - September 2022
- Conducted a one-week course for first-year agriculture students.

Skills

Languages: Italian (Native), English (Fluent), Spanish (Conversational).
Mathematical Tools: Stochastic Analysis, PDEs, Fluid Dynamics, Numerical Analysis.
Software: Python, MATLAB, LaTeX.