Filippo Giovagnini Ph.D. Candidate

f.giovagnini23@imperial.ac.uk
https://filippogiovagnini.github.io/

Employment

- Enrolled as a PhD candidate at Imperial College London.
- Working part-time for Aleta Index as a Data Science Intern.
- Affiliated with the Mathematics for our Future Climate CDT.

Education

Imperial College London London, UK

PhD in Pure Mathematics December 2023 – ongoing

- Supervised by Prof. Dan Crisan
- Find more about my research: 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

- Awardee of the Only Scholarship for the University of Pisa.
- 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.

Preprints

A uniform point vortex approximation for the solution of the two-dimensional Navier Stokes equation with transport noise | Filippo Giovagnini, Dan Crisan

- Submitted to Journal
- https://arxiv.org/abs/2410.23163

Teaching Assistant roles

Imperial College Business School | London, UK September 2024 - January 2025

- "Stochastic Calculus for Finance" module of the Risk Management MSc

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.

Teaching Assistant | University of Pisa July 2022 - September 2022

- Conducted a one-week course and tutorials for first-year students.

Experiences

University of Bologna | Bologna, IT — December 2024

- Given a short talk
- See the website here.

Stony Brook | New York, US — January 2025

- Given a short talk + one-week-long winter school
- Grant for fully funded travels and lodging
- See the website here.

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.

Junior Math Days, SISSA | Trieste, Italy — December 2022

Skills

Languages: Italian (Native), English (Fluent), Spanish (Conversational).

Mathematical Tools: Stochastic Analysis, PDEs, Fluid Dynamics, Numerical Analysis.

Technical Skills: Python, Pytorch, MATLAB, LaTeX.