

RESEARCH INTERESTS	<ul style="list-style-type: none"> • Stochastic PDEs • Stochastic Fluid Dynamics • Stochastic Interacting Particle Systems
EDUCATION	<p>Imperial College London London, UK <i>PhD in Stochastic Analysis</i> December 2023 – ongoing</p> <ul style="list-style-type: none"> • 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/. <p>University of Pisa Pisa, Italy <i>Master of Mathematics</i> September 2021 – October 2023</p> <ul style="list-style-type: none"> • GPA: 30/30, Graduation score: 110/110 cum laude. <p>ETH Zurich Zurich, Switzerland <i>Exchange Program</i> February 2023 - August 2023</p> <ul style="list-style-type: none"> • 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. <p>University of Pisa Pisa, Italy <i>Bachelor of Mathematics</i> 2018 - 2021</p> <ul style="list-style-type: none"> • GPA: 29.85/30, Graduation score: 110/110 cum laude. • Courses: Stochastic Calculus, Sobolev Spaces, Differential Topology, BV Spaces, Mathematical Finance.
EXPERIENCES	<p>Stony Brook New York, US January 2025 (to start)</p> <ul style="list-style-type: none"> • One-week-long probability winter school • Grant for fully funded travels and lodging <p>Imperial College Business School London, UK September 2024 (to start)</p> <ul style="list-style-type: none"> • Teaching Assistant for "Stochastic Calculus for Finance" <p>Alhambra PDE Days Granada, Spain July 2024</p> <p>BCAM, Bilbao Bilbao, Spain March 2024 - April 2024</p> <ul style="list-style-type: none"> • Fully funded by BCAM <p>Scuola Normale Superiore Pisa, Italy February 2024</p> <ul style="list-style-type: none"> • Workshop on Fluid Dynamics with lectures and seminars. <p>Imperial College Business School London, UK December 2023 - January 2024</p> <ul style="list-style-type: none"> • Marking exams. <p>University of Pisa Pisa, Italy January 2023 - June 2023</p> <ul style="list-style-type: none"> • Writing official notes for Analysis 2 and Istituzioni di Analisi. <p>Junior Math Days, SISSA Trieste, Italy December 2022</p> <p>Teaching Assistant University of Pisa July 2022 - September 2022</p> <ul style="list-style-type: none"> • 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.