Francesco Gili

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📞 **Phone number:** (+39) 3665381479

Gender: Male   **Date of birth:** 30/07/1997   **Nationality:** Italian

ABOUT ME

Logic, hard worker, critical thinking, cooperative, versatile.

WORK EXPERIENCE

[15/01/2022 – 30/07/2022]   ### Research Internship CWI

Centrum Wiskunde en Informatica   https://www.cwi.nl/about

Address: Amsterdam, Netherlands
City: Amsterdam
Country: Netherlands
Name of unit or department: Machine Learning
Business or sector: Education
Main activities and responsibilities:
Research internship that consists in the writing of my Master Thesis, the final project of my master's degree.

[02/01/2022 – 30/06/2022]   ### Teaching Assistant Universiteit van Amsterdam

Universiteit van Amsterdam + Mastermath (Online)

City: Amsterdam
Country: Netherlands
Main activities and responsibilities:
Teaching Assistant for the National Mastermath course Stochastic Integration (master level). Mathematics course that serves a deep and complete theoretical foundation to stochastic integration.

[30/08/2021 – 30/01/2022]   ### Teaching Assistant Vrije Universiteit

Vrije Universiteit

City: Amsterdam
Country: Netherlands
Main activities and responsibilities:
Teaching Assistant for the master course Stochastic Processes for Finance. Mathematics course that serves as an introduction to stochastic integration.

[30/08/2021 – 30/01/2022] **Tutor Universiteit van Amsterdam**

Universiteit van Amsterdam

City: Amsterdam
Country: Netherlands
Main activities and responsibilities:
Social Tutor for first year students in the master degree Stochastics and Financial Mathematics.

[01/11/2018 – 30/06/2019] **Tutor University of Turin**

University of Turin

City: Turin
Country: Italy
Main activities and responsibilities:
I was lecturer in the Project Digital Math Training and I would teach students how to use the software Maple in order to solve mathematical problems.

EDUCATION AND TRAINING

[01/09/2022 – Current] **PhD Candidate**

TU Delft   https://www.tudelft.nl/

Address: Mekelweg 4 , 2628 CD, Delft, Netherlands
Field(s) of study: Natural sciences, mathematics and statistics

[01/09/2020 – 31/08/2022] **Master's degree M.Sc Stochastics and Financial Mathematics**

University of Amsterdam   www.uva.nl

Address: Science Park, 1098XH, Amsterdam, Netherlands
Field(s) of study: Natural sciences, mathematics and statistics : *Mathematics*
Final grade: Cum Laude
National classification: Master's degree (2 years)   **Type of credits:** EC   **Number of credits:** 120
Thesis: Studies on E-values and E-processes (CWI Research Project)
Main subject / occupational skills covered:
Courses: Asymptotic Statistics, Stochastic Processes for Finance, Master Seminar, Measure Theoretic Probability, Computational Finance, Causality, Queueing Theory, Stochastic Integration, Time Series, Bayesian Statistics, Advanced Machine Learning, Portfolio Theory, Interest Rate Models, Uncertainty Quantification, Functional Analysis.

[01/09/2017 – 22/07/2020] **Bachelor's degree B.Sc Mathematics for Finance and Insurance**

University of Turin   www.unito.it

Address: Via Carlo Alberto 10, Turin (Italy), 10100, Turin, Italy
Field(s) of study: Mathematics
Final grade: 110 cum laude
National classification: Laurea Triennale di Primo Livello   **Type of credits:** CFU
Number of credits: 180
Thesis: Sequential Analysis and Changepoint Detection
Main subject / occupational skills covered:
Physics, Microeconomics, Linear Algebra and Geometry, Geometry 2, Mathematical Analysis 1, 2 and

3, Econometrics, Operational Research, Differential Equations, Probability and Statistics, Probability 2
(Stochastics), Financial Mathematics, Actuarial Mathematics, Numerical Analysis, Private Law,
Business Administration, Financial Market, C++, MATLAB, SAS, Python, R-code.

[01/03/2010 – 30/10/2017] **Musical Studies - Jazz Guitar**

PercStudio di Giorgio Gandino   www.percstudio.com

Address: Corso Ferrucci 65, 10100, Turin, Italy

LANGUAGE SKILLS

Mother tongue(s): Italian

Other language(s): English - proficiency C1 IELTS certificate 20/08/2020,

Spanish - C2 actual level - DELE certificate 2015

DIGITAL SKILLS

My Digital Skills

Python:
Python: I worked in project between UniTo and Agilent Technologies for my B.Sc thesis.
 | Python: I developed sequential analysis tester to detect breakpoint events in vacuum pumps. | Python: Approximation of SDE for option pricing. | Python: I worked in project at Alliander (data analysis and machine learning).

Statistical and Mathematical Analysis:
Maple for mathematical problem solving | SAS package for statistical analysis | LaTEX matkdown language for scientific papers. | R code programming for statistical analysis and stochastic simulations. | MATLAB/SIMULINK

Software engeneering:
MQL4/5 programming language for algorithmic trading softwares.

Basic digital skills:
C++ basic programming skills. | Microsoft/Microsoft Office

DRIVING LICENCE

Cars: B