

Luca De Gennaro Aquino

Grenoble Ecole de Management

Department of Accounting, Law and Finance

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PERSONAL INFORMATION

- Date and place of birth: 16/07/1991, Sant'Agnello, Italy.
- Citizenship : Italian.
- Phone: +33 0767387586.

CURRENT POSITION

- **PhD candidate in Mathematical Finance**, since 09/2017.
Grenoble Ecole de Management, France - Department of Law, Accounting and Finance
Advisor: Prof. Carole Bernard.
Thesis: Model Uncertainty in Finance and Insurance.
Research interests: computational finance; machine learning; risk measurement; decision theory

EDUCATION

- **MPhil in Business Administration** (specialized in Finance), 09/2017 – 09/2019
Grenoble Ecole de Management, France - Department of Law, Accounting and Finance
- **MSc in Mathematical Finance** (with Distinction), 09/2016 - 09/2017
Loughborough University, United Kingdom - Department of Mathematical Sciences
Advisor: Prof. József Lőrinczi.
Thesis : *Long-Time behaviour of Feller processes*.
Award for the best thesis of academic year 2016/2017 in Mathematical Sciences.
- **MSc in Finance and Insurance** (with Honors), 10/2013 - 07/2016
University of Rome "La Sapienza", Italy - Faculty of Economics
Advisor: Prof. Maria Chiarolla.
Thesis: Credit-linked notes with counterparty risk under the generalised Fong-Vasicek two-factor interest rate model: analytical characterization and Monte-Carlo valuation.
- **BSc in Banking, Insurance and Financial Markets**, 09/2010 - 10/2013
University of Rome "La Sapienza", Italy - Faculty of Economics
Advisor: Prof. Marina Brogi.

PUBLICATIONS	<ul style="list-style-type: none"> ▪ L. De Gennaro Aquino, C. Bernard, <i>Semi-analytical prices for lookback and barrier options under the Heston model</i>, Decisions in Economics and Finance, 42(2), 715-741 (2019)
WORKING PAPERS	<ul style="list-style-type: none"> ▪ L. De Gennaro Aquino, C. Bernard, <i>Bounds on multi-asset derivatives via neural networks</i>, preprint arXiv: 1911.05523 ▪ L. De Gennaro Aquino, S. Eckstein, M. Kupper, Primal-dual methods for optimal transport and related problems ▪ C. Bernard, L. De Gennaro Aquino, <i>Optimal annuities demand for general risk averse investors</i>. Submitted ▪ C. Bernard, L. De Gennaro Aquino, S. Vanduffel, <i>Multivariate expected utility maximization and improved multi-asset allocation</i>
TEACHING EXPERIENCE	<ul style="list-style-type: none"> ▪ Grenoble Ecole de Management <ul style="list-style-type: none"> ○ International Financial Risk Management, Master in International Business - Paris, 04/2020U ○ Advanced Quantitative Methods for Finance, ESC 2A Programme Grande Ecole - Grenoble, 01/2020 - 03/2020 ○ International Financial Risk Management, Master in International Business - Grenoble, 11/2019 - 12/2019 ○ Fundamentals of Excel and Statistics, MSc Finance - Singapore, 10/2019 ○ Fundamentals of Excel and Statistics, MSc Finance - Grenoble, 09/2019 ○ Corporate Governance, ESC 3A Programme Grande Ecole - Grenoble, 01/2019 - 02/2019
TALKS AND POSTERS	<ul style="list-style-type: none"> ▪ Research in Options, IMPA, Rio de Janeiro, Brasil, 12/2019 ▪ Research seminar, University of Konstanz, 10/2019. ▪ Vienna Congress on Mathematical Finance, University of Vienna, Austria, 09/2019. ▪ SIAM Conference on Financial Mathematics and Engineering, University of Toronto, Canada, 06/2019.
VISITING POSITIONS	<ul style="list-style-type: none"> ▪ University of Konstanz, Germany - Department of Mathematics, 09/2019 - 10/2019, invited by Prof. Michael Kupper and Stephan Eckstein.
ATTENDANCES AND PARTICIPATIONS	<ul style="list-style-type: none"> ▪ Bachelier Society World Congress, Trinity College, Dublin, Ireland, 07/2018. ▪ Workshop on Stochastic Dynamical Systems, Loughborough University, United Kingdom, 12/2016. ▪ Fund Management Challenge, CFA Society Italy, 01/2014 - 05/2014.

**OTHER
MISCELLANEOUS
INFORMATION**

- **Language skills**
Italian (native), English (fluent), French (intermediate).
- **Programming skills**
Python, Matlab, Julia, SPSS, Stata.
- **Non-professional work experience**
 - Catering assistant (potwasher, barman, waiter), Berry Recruitment, Loughborough, United Kingdom, 01/2017 - 09/2017.
 - Waiter, restaurant "108 World Buffet and Bar", Loughborough, United Kingdom, 10/2016 - 09/2017.
 - Lifeguard, swimming pool "La Lisca, Piano di Sorrento, Italy, 06/2007 - 08/2009.
- **Passions and hobbies**
I am a committed fine diner and food traveler. Blues rock and jazz are my sources of inspiration, reading and running / biking my escapisms. My biggest dream is to become a pianist.