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| PERSONAL INFORMATION | * Date and place of birth: 16/07/1991, Sant’Agnello, Italy. * Citizenship : Italian. * Phone: +33 0767387586. |
| CURRENT POSITION | Grenoble Ecole de Management, France - Department of Law, Accounting and FinancePhD candidate in Mathematical Finance, since 09/2017.Advisor: Prof. Carole Bernard.Thesis: Model Uncertainty in Finance and Insurance.Research interests: computational finance; machine learning; risk measurement; decision theory |
| EDUCATION | Grenoble Ecole de Management, France - Department of Law, Accounting and FinanceMPhil in Business Administration (specialized in Finance) , 09/2017 – 09/2019.Loughborough University, United Kingdom - Department of Mathematical SciencesMSc in Mathematical Finance (with Distinction), 09/2016 - 09/2017.Advisor: Prof. József Lörinczi.Thesis : *Long-Time behaviour of Feller processes.*Award for the best thesis of academic year 2016/2017 in Mathematical Sciences.  * **University of Rome “La Sapienza”, Italy - Faculty of Economics**   **MSc in Finance and Insurance** (with Honors), 10/2013 - 07/2016.  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.  Advisor: Prof. Marina Brogi. |
| PUBLICATIONS | * L. De Gennaro Aquino, C. Bernard, *Semi-analytical prices for lookback and barrier options under the Heston model*, Decisions in Economics and Finance, 42(2), 715-741. |
| WORKING PAPERS | * L. De Gennaro Aquino, C. Bernard, *Bounds on multi-asset derivatives via neural networks, 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, *Optimal annuities demand for general risk averse investors.* * C. Bernard, L. De Gennaro Aquino, S. Vanduffel, *Multivariate expected utility maximization and improved multi-asset allocation.* |
| TEACHING EXPERIENCE | Grenoble Ecole de ManagementInternational Financial Risk Management, Master in International Business - Paris, 04/2020UAdvanced Quantitative Methods for Finance, ESC 2A Programme Grande Ecole - Grenoble, 01/2020 - 03/2020International Financial Risk Management, Master in International Business - Grenoble, 11/2019 - 12/2019Fundamentals of Excel and Statistics, MSc Finance - Singapore, 10/2019Fundamentals of Excel and Statistics, MSc Finance - Grenoble, 09/2019Corporate Governance, ESC 3A Programme Grande Ecole - Grenoble, 01/2019 - 02/2019 |
| TALKS AND POSTERS | Research in Options, IMPA, Rio de Janeiro, Brasil, 12/2019Research 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 | * University of Konstanz, Germany - Department of Mathematics, 09/2019 - 10/2019, invited by Prof. Michael Kupper and Stephan Eckstein. |
| ATTENDANCES AND PARTICIPATIONS | 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 skillsItalian (native), English (fluent), French (intermediate).Programming skillsPython, Matlab, Julia, SPSS, Stata.Non-professional work experienceCatering assistant (potwasher, barman, waiter), Berry Recruitment, Loghborough, 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 hobbiesI 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. |