Felipe DEL CANTO

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PERSONAL INFORMATION

PLACE AND DATE OF BIRTH: Santiago, Chile | August 9, 1992

ADDRESS: Lynch Norte 388 Casa E, La Reina, Santiago, Chile

CITIZENSHIP: Chilean MARITAL STATUS: Single

PHONE: +(56 9) 6699 9859

EMAIL: fndelcanto@uc.cl, felipe.delcanto@icloud.com

EDUCATION

2019 M.A. in Economics, Pontificia Universidad Católica de Chile, Santiago, Chile

Thesis: Aggregate models require aggregate solutions? When heterogeneity is expendable

Advisors: Eugenio Bobenrieth and Felipe Zurita

GPA: 6.6/7.0, Ranking: 1/28

2017 B.S. in Mathematics, Pontificia Universidad Católica de Chile, Santiago, Chile

GPA: 6.4/7.0, Ranking: 1/47

ACADEMIC POSITIONS

2020 - PRESENT | Adjunct Instructor

Department of Economics, Pontificia Universidad Católica de Chile

PUBLICATIONS

JULY | The effect of regularization in portfolio selection problems

2020 *TOP* (joint with Bernardo Pagnoncelli and Arturo Cifuentes)

RESEARCH PROJECTS

2017 - 2018 | FONDECYT 1170178. Investment Strategies And Risk-Control Methods For Pension Funds: An Optimization-Based Approach.

Research Assistant of Bernardo Pagnoncelli and Arturo Cifuentes

PRESENTATIONS

OCTOBER | 3rd Eastern Conference on Mathematical Finance

2018 Illinois Institute of Technology, Illinois, United States

The effect of regularization in portfolio selection problems

Poster presentation

TEACHING

2020 | Python course

Graduate (M.A. and Ph.D.), Pontificia Universidad Católica de Chile

2020 | Math applications for Economics and Business

Undergraduate, Pontificia Universidad Católica de Chile

2020 | Principles of Economics (\times 2)

Undergraduate, Pontificia Universidad Católica de Chile

TEACHING ASSISTANCE

GRADUATE | Mathematical Economics (Prof. Jaime Casassus)

UNDERGRADUATE | Advanced Microeconomics (Prof. Felipe Zurita)

Calculus (B.S. in Agronomy) (*Prof. Álvaro Cofré*) Calculus (B.S. in Engineering) (*Prof. Luis Dissett*)

Introduction to Calculus (B.S. in Science and Math) (*Prof. Mario Ponce*) Introduction to Calculus (B.S. in Mathematics) (*Prof. Duvan Henao*)

Linear Algebra (×2) (*Profs. Jan Kiwi and Alejandro Ramirez*)

Measure Theory (*Prof. Alejandro Ramirez*) Multivariable Calculus (*Prof. Martin Chuaqui*) Principles of Economics (*Prof. Pinjas Albagli*)

OTHER WORK EXPERIENCE

2020 Academic tutoring to recently admitted students

Graduate (M.A.), Pontificia Universidad Católica de Chile

2020 Tutoring to graduate thesists

Graduate (M.A. and Ph.D.), Pontificia Universidad Católica de Chile

2011 Volunteering work as math high school teacher

Crea+, Chile

OTHER EDUCATIONAL EXPERIENCE

2019 Epistemic Game Theory mini course

Professor: Juan Pablo Xandri

Final grade: 5.8/7

2009 Java programming course

University of Chile: Summer School

Final grade: 6/7

COMPUTATIONAL SKILLS

BASIC KNOWLEDGE: Office, R, Java, Swift, Unity

ADVANCED KNOWLEDGE: LTFX, Python, Stata, MATLAB, Gurobi, C#

AWARDS AND HONORS

2019 Thesis graded with Maximum Distinction

M.A. in Economics, Pontificia Universidad Católica de Chile

2019 Degree granted with Maximum Distinction

M.A. in Economics, Pontificia Universidad Católica de Chile

2018 - 2019 Master's Scholarship in Chile

Formation of Advanced Human Capital Program

ANID (formerly CONICYT), Chile

2017 Degree granted with two votes of Distinction

B.S. in Mathematics, Pontificia Universidad Católica de Chile

2015 - 2017 Rolando Chuaqui Scholarship

Math Faculty, Pontificia Universidad Católica de Chile

2015 Matrícula de Honor (Academic Excellence Scholarship)

Pontificia Universidad Católica de Chile

2010, 2013 Highest National Score, Mathematics

University Entrance Exam (PSU)

LANGUAGES

SPANISH: Native Language ENGLISH: Fluent (TOEFL: 114)

REFERENCES

PROFESSOR Department of Economics, Pontificia Universidad Católica de Chile

JEANNE LAFORTUNE Vicuña Mackenna 4860, Macul, Santiago, Chile

jlafortune@uc.cl

PROFESSOR Department of Economics, Pontificia Universidad Católica de Chile

Tomás RAU Vicuña Mackenna 4860, Macul, Santiago, Chile

trau@uc.cl

PROFESSOR School of Business, Universidad Adolfo Ibáñez (UAI)

BERNARDO PAGNONCELLI El Vergel 2488 d.303, Providencia, Santiago, Chile

bernardo.pagnoncelli@uai.cl

PROFESSOR Senior Research Associate, CLAPES UC

ARTURO CIFUENTES Los Leones 1300 d.1202, Providencia, Santiago, Chile

ac@arturocifuentes.com

PROFESSOR Department of Mathematics, Pontificia Universidad Católica de Chile

DUVAN HENAO Vicuña Mackenna 4860, Macul, Santiago, Chile

dhenao@mat.puc.cl