

Felipe DEL CANTO

October, 2018

PERSONAL INFORMATION

PLACE AND DATE OF BIRTH: Santiago, Chile | 9 de Agosto de 1992
ADDRESS: Lynch Norte 388 Casa E, La Reina, Santiago, Chile
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EDUCATION

Present Master of Economics, **Pontifical Catholical University of Chile (PUC-Chile)**,
Santiago, Chile

2017 B.S. Mathematics, **Pontifical Catholical University of Chile (PUC-Chile)**,
Santiago, Chile

WORK HISTORY

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

ONGOING WORK

Under Review | **The effect of regularization in portfolio selection problems**
2018 | B.K. Pagnoncelli, F. Del Canto, A. Cifuentes

PRESENTATIONS

OCTOBER 2018 | **3rd Eastern Conference on Mathematical Finance, Illinois Institute of
Technology, Illinois, United States**
The effect of regularization in portfolio selection problems
Poster presentation

AWARDS

2018 Master's Scholarship in Chile, Formation of Advanced Human Capital Program
CONICYT, Chile

2015-2017 Rolando Chuaqui Scholarship, Math Faculty
PUC-Chile

2015 Matrícula de Honor (Scholarship)
PUC-Chile

LANGUAGES

SPANISH: Native Language

ENGLISH: Fluent

COMPUTATIONAL SKILLS

Basic knowledge: Excel, Word, PowerPoint, Prezi, Java, Swift, Unity, C#

Intermediate knowledge: ~~La~~TEX, Python, MATLAB, Gurobi