

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
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EDUCATION

- 2019 Master of Economics, **Pontifical Catholic University of Chile (PUC-Chile)**,
Santiago, Chile
Aggregate models need aggregate solutions? When heterogeneity is expendable
- 2017 B.S. Mathematics, **Pontifical Catholic 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

- Submitted* | **The effect of regularization in portfolio selection problems**
2019 | B.K. Pagnoncelli, F. Del Canto, A. Cifuentes

PRESENTATIONS

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

AWARDS

- 2018-2019 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
Intermediate knowledge: ~~La~~TEX, Python, Stata, MATLAB, Gurobi, C#