Felipe DEL CANTO

December, 2019

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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EMAIL: felipe.delcanto@icloud.com

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

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 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

Native Language SPANISH:

ENGLISH: Fluent

COMPUTATIONAL SKILLS

Basic knowledge: Excel, Word, PowerPoint, Prezi, Java, Swift, Unity Intermediate knowledge: Lagrange L