Pietro Maria Sparago

General Information

E-mail: p.sparago@lse.ac.uk (LSE) / pietrospar@gmail.com (main)
Personal webpage: `https://pitspa.github.io`
Google Scholar: Pietro Maria Sparago
LinkedIn: Pietro Maria Sparago
StackExchange: Snoop
GitHub: pitspa

Education

LSE, London, United Kingdom

PhD, Statistics. Expected graduation: Q3 2026.

- Obtained the highly competitive LSE PhD Scholarship.
- Research group: *Probability for Finance and Insurance.* Research focus in mathematical finance, stochastic processes and stochastic analysis.
- Presented at the World Bachelier Congress 2024 (Event sponsors: G-Research, SIG Susquehanna, Ripple).
- MSc GTA: Bayesian machine learning (ST451)
- BSc GTA: stochastic processes (ST302), quantitative finance (ST330) and mathematical statistics (ST202).
- Leadership role: PhD Students' Representative.
- Advisors: Prof. Umut Çetin, Prof. Angelos Dassios.

Work Experience

Bank of England, London, UK **August, 2023 - February, 2025**

PhD Researcher - Internship

- Interest Rates and Asset Pricing team. Monetary and financial conditions division. Attended preliminary MPC meetings.
- Worked on proprietary options and futures markets data: built and maintained a custom volatility surface engine for online daily raw option price data and static replication code for relevant market-implied signals.
- Published on the Bank Overground 2025.

Coding Skills

Python (preferred): `numpy`, `scipy`, `pandas`, `pytorch`, `scikit-learn`, `numba`.
Experience with R, SQL, C++, Matlab.
Highly proficient in typesetting using LaTeX.

Languages

English, Italian, Spanish B1

`[Updated January 2026]`