Rodrigo S Targino

Curriculum Vitae
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School of Applied Mathematics (EMAp),
Getulio Vargas Foundation (FGV),
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Education

2012 – 2017	**PhD in Statistics** University College London	London, UK
2008 – 2010	**MSc in Statistics** Federal University of Rio de Janeiro (UFRJ)	Rio de Janeiro, Brazil
2004 – 2007	**BSc in Applied Mathematics** Federal University of Rio de Janeiro (UFRJ)	Rio de Janeiro, Brazil

Employment

2025 – Present	**Associate Professor** Getulio Vargas Foundation (FGV) - School of Applied Mathematics (EMAp)	Rio de Janeiro, RJ, Brazil
2017 – 2025	**Assistant Professor** Getulio Vargas Foundation (FGV) - School of Applied Mathematics (EMAp)	Rio de Janeiro, RJ, Brazil
2022 – 2023	**Visiting Associate Professor** University of California, Santa Barbara (UCSB) - Department of Statistics and Applied Probability	Santa Barbara, CA, USA
2011 – 2012	**Market Risk Analyst** Credit-Suisse Hedging-Griffo	São Paulo, SP, Brazil
2010 – 2011	**Credit Risk Modelling Analyst** Itaú-Unibanco Bank	São Paulo, SP, Brazil

Grants

2024 – 2026	**Challenges in Actuarial Learning for Modeling of Brazilian Soybean Crops**	Pós-doutorado nota 10 - FAPERJ
2024 – 2026	**Generational mortality tables for Brazilian pension funds**	FGV Applied Research Grant
2023 – 2025	**Challenges in Actuarial Learning for Modeling of Brazilian Soybean Crops**	Fundación MAPFRE
2022 – 2025	**Construction and risk management of financial portfolios in high dimensions using approximated inference**	JCNE - FAPERJ
2024 – 2024	**Research in Options 2024***	Events - FAPERJ
2023 – 2023	**Research in Options 2023***	Events - FAPERJ
2022 – 2023	**Multi-population mortality modelling and pension risk management**	Bolsa Esp Exter - CNPq
2021 – 2023	**Construction and risk management of financial portfolios in high dimensions using approximated inference**	APQ - FAPERJ
2022 – 2022	**Topic modelling in news articles: an example from Brazil**	MAPS Visiting Fellowship - UCL
2020 – 2022	**Encrypted Machine Learning: Applications in Actuarial Sciences and Beyond**	ARC - FAPERJ
2019 – 2021	**A novel framework for semi-automatic text classification**	FGV EMAp
2019 – 2019	**2nd Financial Mathematics Team Challenge - Brazil***	FGV EMAp
2017 – 2019	**Improvements of the Brazilian economic uncertainty index**	FGV Applied Research Grant
2018 – 2018	**1st Financial Mathematics Team Challenge - Brazil***	FGV EMAp
2018 – 2018	**1st Financial Mathematics Team Challenge - Brazil***	PAEP - CAPES
2017 – 2018	**Development of a price index for car insurance in Brazil**	FGV Applied Research Grant

(*) event organization

Awards

2025	**Best paper award Escola de Negócios e Seguros (ENS)**	
2023	**Supervisor of SBMAC's best undergraduate project**	
2017	**Mentor of the winning team of the 4th FMTC**	

Teaching experience

2023 – 2023	**BSc - Regression Analysis**	UCSB
2022 – 2023	**BSc - Introduction to Bayesian Data Analysis**	UCSB
2019 – 2022*	**BSc - Machine Learning**	FGV
2020 – 2022	**MSc/PhD - Machine Learning**	FGV
2019 – 2022	**MSc - Probability**	FGV
2017 – 2021*	**MSc - Statistics and Econometrics**	IMPA
2020 – 2020	**BSc - Statistics and Econometrics**	FGV
2018 – 2019	**MSc - Statistics**	FGV
2017 – 2018	**BSc - Probability**	FGV
2017 – 2018	**BSc - Statistics**	FGV

(*) excluding 2018

Academic supervisions

PhD

2025 – Present	**TBD** Luiz Carlos de Araujo Junior	FGV
2024 – Present	**TBD** Luiz Fernando G. N. Maia	FGV

MSc

2025 – Present	**TBD** Max Jockesi Barbosa Soares	FGV
2025 – Present	**TBD** Henrique Nascimento Muniz Andrade	FGV
2025 – Present	**Estratégia de arbitragem estatística neutra ao mercado baseada em fatores de PCA e reversão à média** FGV Sávio Vinícius Costa do Amaral	
2023 – 2025	**Statistical and Betting Strategies for UFC Fight Prediction** Leandro Guilheiro	IMPA
2019 – 2024	**Intensity of Trading Strategies** Christiano Lo Bianco Clementino	IMPA
2022 – 2023	**Optimal Investment-Consumption Decision Using Reinforcement Learning** André Lorenzo Bittencourt	IMPA
2019 – 2023	**Estimating Risk Measures of multiple Portfolio Optimization Strategies** Hugo Barreto	FGV
2020 – 2021	**Modelos in-play para partidas do Campeonato Brasileiro de Futebol** Luiz Fernando G. N. Maia	FGV
2019 – 2020	**Identification of causal effects: a methodological review** Pedro Medeiros Teixeira	FGV
2019 – 2020	**Multivariate loss reserving using factor copulas** Marcelo Orgler	FGV

2018 – 2019 **Pricing interest rate derivatives under monetary changes** IMPA
Lucas Paiva de Carvalho

2018 – 2019 **Previsões de Resultados em Partidas do Campeonato Brasileiro de Futebol** FGV
João Marcos Amorim dos Santos

2018 – 2019 **Tree Based Model for Estimating the Local Volatility Surface** IMPA
Yuri Resende Fonseca*

2017 – 2018 **Estudo de aplicações de Processos Gaussianos na predição de valor de oferta de venda de apartamentos** FGV
Renan Lima Novais*

BSc

2025 – 2025 **Introdução à análise de mortalidade** FGV
Max Jockesi Barbosa Soares

2025 – 2025 **Curvas de Juros e Precificação de Swaps Pré x DI no Mercado Brasileiro** FGV
Adrian Filipe de Castro Alves

2023 – 2023 **Inferência Bayesiana em Processos Gaussianos** FGV
Victor Bombarda

2022 – 2023 **A Survey On Fully Homomorphic Encryption With Statistical Applications** FGV
Rener de Souza Oliveira

2021 – 2021 **Estudo do filtro de Kalman para modelos dinâmicos lineares** FGV
Denner da Silva Santos

2021 – 2021 **Estudo da utilização de redes neurais recorrentes para geração de manchetes** FGV
Vitoria Mesquita Leite

2019 – 2020 **Impacto da sensibilidade a variáveis Macroeconômicas no Risco de Crédito Corporativo Norte-americano** FGV
Matheus Borghi

2017 – 2017 **Modelos de previsão do resultado de atas do Copom baseados em processamento de linguagem natural e curvas de ativos financeiros** FGV
Paulo de Tarso Silva Santos*

2016 – 2016 **O Cálculo do VaR usando Modelos de Volatilidade** FGV
Helder Rezende*

(*) Second supervisor

Editorial activity

2021 – Present **Associate Editor** Brazilian Finance Review (RBFin)

Refereeing services

Journals

Risks, Journal of Risk and Financial Management, Computation and Applied Mathematics, Brazilian Review of Econometrics, ASTIN Bulletin, Journal of Banking and Finance, Sustainability, Quantitative Finance, Revista Contabilidade & Finanças, Brazilian Review of Finance, International Journal of Forecasting, Applied Stochastic Models in Business and Industry, Computational Statistics, Annals of Actuarial Science, European Actuarial Journal, Variance, Methodology and Computing in Applied Probability, Annals of Operations Research

Funding agencies

Natural Sciences and Engineering Research Council of Canada, Czech Science Foundation

Research visits

2025 **Jan Dahene** KU Leuven, Belgium

2022 **Ioanna Manolopoulou** UCL,UK

2019 **Emmanuel Gobet** École Polytechnique,France

2019	**Samuel Livingstone**	UCL,UK
2014	**Mario Wuthrich**	ETH,Switzerland
2014	**Pavel Shevchenko**	CSIRO,Australia
2013	**Pavel Shevchenko**	CSIRO,Australia

Publications

Refereed research papers

1. Pesenti, S. M., Jaimungal, S., Saporito, Y. F., & Targino, R. S. (2025). Risk budgeting allocation for dynamic risk measures. *Operations Research*, *73*(3), 1208–1229. https://doi.org/10.1287/opre.2023.0299
2. Maia, L. F. G. N., Pennanen, T., Silva, M. A. H. B. da, & Targino, R. S. (2025). Stochastic modelling of football matches. *International Journal of Forecasting*. https://doi.org/10.1016/j.ijforecast.2025.10.006
3. Graziadei, H., Marques F., P. C., Fraga L. de Melo, E., & Targino, R. S. (2025). Conformal prediction for frequency-severity modeling. *Journal of Applied Statistics*, *October*, 1–20. https://doi.org/10.1080/02664763.2025.2567988
4. Duarte, D., Rouxelin, F., Saporito, Y. F., & Targino, R. (2025). Press freedom as a risk factor: Effects on volatility and uncertainty. *The Journal of Portfolio Management*, *51*(7), 194–215. https://doi.org/10.3905/jpm.2025.1.705
5. Graziadei, H., Fraga L. de Melo, E., & Targino, R. S. (2025). Modelagem atuarial de perdas em apólices de seguro de soja no brasil. *Revista Brasileira de Riscos e Seguros*, *19*, 1–22. https://doi.org/10.65444/RBRS.v19.n33.art01
6. Fraga L. de Melo, E., Graziadei, H., & Targino, R. S. (2025). Inteligência artificial para previsão de mortalidade usando dados de planos de previdência. *Revista Brasileira de Riscos e Seguros*, *19*, 120–137. https://doi.org/10.65444/rbrs.v19.n33.art08
7. Fraga L. de Melo, E., & Targino, R. S. (2025). Mensuração da transferência de riqueza em planos de contribuição definida com a marcação de ativos na curva. *Revista Brasileira de Finanças (RBFin)*, *23*, 8. https://doi.org/10.12660/rbfin.v23n1.2025.93303
8. Costa, B. F. P. da, Pesenti, S., & Targino, R. S. (2023). Risk budgeting portfolios from simulations. *European Journal of Operational Research*, *311*, 1040–1056. https://doi.org/10.1016/j.ejor.2023.06.003
9. Benezet, C., Gobet, E., & Targino, R. S. (2023). Transform MCMC schemes for sampling intractable factor copula models. *Methodology and Computing in Applied Probability*, *25*. https://doi.org/10.1007/s11009-023-09983-4
10. Koike, T., Saporito, Y. F., & Targino, R. S. (2022). Avoiding zero probability events when computing value at risk contributions. *Insurance: Mathematics and Economics*, *106*, 173–192. https://doi.org/https://doi.org/10.1016/j.insmatheco.2022.06.004
11. Nieto-Barajas, L. E., & Targino, R. S. (2021). A gamma moving average process for modelling dependence across development years in run-off triangles. *ASTIN Bulletin: The Journal of the IAA*, *51*(4), 245–266. https://doi.org/http://doi.org/10.1017/asb.2020.36
12. Merkle, M., Saporito, Y. F., & Targino, R. S. (2020). Bayesian approach for parameter estimation of continuous-time stochastic volatility models using fourier transform methods. *Statistics and Probability Letters*, *156*, 108600. https://doi.org/https://doi.org/10.1016/j.spl.2019.108600
13. Peters, G. W., Targino, R. S., & Wuthrich, M. V. (2017). Bayesian modelling, monte carlo sampling and capital allocation of insurance risks. *Risks*, *5*(4), 53. https://doi.org/https://doi.org/10.3390/risks5040053
14. Targino, R. S., Peters, G. W., Sofronov, G., & Shevchenko, P. V. (2017). Optimal exercise strategies for operational risk insurance via multiple stopping times. *Methodology and Computing in Applied Probability*, *19*(2), 487–518. https://doi.org/http://dx.doi.org/10.1007/s11009-016-9493-8
15. Peters, G. W., Targino, R. S., & Wuthrich, M. V. (2017). Full bayesian analysis of claims reserving uncertainty. *Insurance: Mathematics and Economics*, *73*, 41–53. https://doi.org/http://dx.doi.org/10.1016/j.insmatheco.2016.12.007
16. Targino, R. S., Peters, G. W., & Shevchenko, P. V. (2015). Sequential monte carlo samplers for capital allocation under copula-dependent risk models. *Insurance: Mathematics and Economics*, *61*, 206–226. https://doi.org/https://doi.org/10.1016/j.insmatheco.2015.01.007
17. Peters, G. W., Targino, R. S., & Shevchenko, P. V. (2013). Understanding operational risk capital approximations: First and second orders. *The Journal of Governance and Regulation*, *2*(3). https://doi.org/https://doi.org/10.22495/jgr_v2_i3_p6

Working papers under revision or review

1. Fraga. L. de Melo, E., Ludkovski, M., & Targino, R. S. (2025). *Analyzing pension fund mortality with gaussian processes in a sub population framework*. https://arxiv.org/abs/2506.03584
2. Batista, J. H., Gonçalves, F. B., Saporito, Y. F., & Targino, R. S. (2025). *Reverse-BSDE monte carlo*. https://arxiv.org/abs/2505.06800

Academic presentations

1. Risk-budgeted mean variance portfolios. (2025). *20th Research in Options (RiO)*, *Búzios*, *RJ*, *Brazil*.
2. Risk-budgeted mean variance portfolios. (2025). *Department of Economics*, *UIUC*, *Urbana-Champaign*, *IL*, *USA*.
3. Risk-budgeted mean variance portfolios. (2025). *Workshop Em Estatística*, *Séries Temporais e Finanças Quantitativas*, *Rio de Janeiro*, *RJ*, *Brazil*.
4. Risk-budgeted mean variance portfolios. (2025). *21a Escola de Séries Temprais (ESTE 2025)*, *Campinas*, *SP*, *Brazil*.
5. Risk-budgeted mean variance portfolios. (2025). *Mathematical Congress of the Americas 2025*, *Miami*, *FL*, *USA*.
6. Risk-budgeted mean variance portfolios. (2025). *SIAM Financial Mathematics 2025*, *Miami*, *FL*, *USA*.
7. Risk-budgeted mean variance portfolios. (2025). *São Paulo School of Advanced Science on High Dimensional Modelling*, *São Paulo*, *Brazil*.
8. Challenges in actuarial learning for loss modeling of brazilian soybean crops. (2025). *KU Leuven*, *Leuven*, *Belgium*.
9. Mortality forecasting of small pension fund population with gaussian processes in a sub population framework. (2024). *Encontro de Estatística Bayesiana (EBEB)*, *Belo Horizonte*, *Brazil*.
10. Trading perfect risk budgeting for portfolio returns. (2024). *Worcester Polytechnic Institute*, *Worcester*, *USA*. https://www.dropbox.com/scl/fi/nrnmuzn4znbhudaeve4im/slides_rb2mv.pdf?rlkey=vw9asvrww6aqg2p33udhxcczz&dl=0
11. Trading perfect risk budgeting for portfolio returns. (2024). *2nd International Workshop on Macro-Finance and Financial Econometrics*, *Brasilia*, *Brazil*. https://www.dropbox.com/scl/fi/nrnmuzn4znbhudaeve4im/slides_rb2mv.pdf?rlkey=vw9asvrww6aqg2p33udhxcczz&dl=0
12. Mortality forecasting of small pension fund population with gaussian processes in a sub population framework. (2024). *King's College*, *London*, *UK*.
13. Mortality forecasting of small pension fund population with gaussian processes in a sub population framework. (2024). *Joint Colloquium of All IAA Sections (JoCo)*, *Brussels*, *Belgium*.
14. Targino, R. S. (2023). Risk budgeting portfolios from simulations. *Escola de Séries Temporais*, *Florianópolis*, *Brazil*. https://www.dropbox.com/s/6lhsecdr5udtjzj/risk_parity.pdf?dl=0
15. Targino, R. S. (2023). Avoiding zero probability events when computing value at risk contributions. *SIAM Financial Mathematics 2023*, *Philadelphia*, *USA*. https://www.dropbox.com/s/f3p11iquw0i4b6m/slides_Euler_Malliavin.pdf?dl=0
16. Targino, R. S. (2023). Risk budgeting portfolios from simulations. *Financial and Actuarial Mathematics (FAM) Seminar*, *UCLA*. https://www.dropbox.com/s/dxk2ni9n8q43tlg/risk_parity.pdf?dl=0
17. Targino, R. S. (2023). Transform MCMC schemes for sampling intractable factor copula models. *School of Mathematical and Statistical Sciences*, *ASU*. https://www.dropbox.com/s/9nzdzxbplwml8sb/Slides-Targino.pdf?dl=0
18. Targino, R. S. (2022). Transform MCMC schemes for sampling intractable factor copula models. *Department of Statistics and Applied Probability (PSTAT)*, *UCSB*. https://www.dropbox.com/s/603yuetkg9sodjr/Slides-Targino.pdf?dl=0
19. Targino, R. S. (2022). Risk budgeting portfolios from simulations. *Duncan Chair Actuarial Science Research Day*, *UCSB*. https://www.dropbox.com/s/xomrmvececbwovu/risk_parity.pdf?dl=0
20. Targino, R. S. (2022). Risk budgeting portfolios from simulations. *Research in Options (RiO)*, *Rio de Janeiro*, *Brazil*. https://www.dropbox.com/s/sq092ax1xb0pqg9/risk_parity.pdf?dl=0
21. Targino, R. S. (2022). Transform MCMC schemes for sampling intractable factor copula models. *Department of Statistical Sciences*, *UCL*, *London*, *UK*. https://www.dropbox.com/s/11ga78rfh19xrl6/Slides-Targino.pdf?dl=0
22. Targino, R. S. (2022). Transform MCMC schemes for sampling intractable factor copula models. *Department of Statistical Sciences*, *UFRJ*, *Rio de Janeiro*, *Brazil*. https://www.dropbox.com/s/uxm6x4mnfcnq0i4/Slides-Targino.pdf?dl=0
23. Targino, R. S. (2021). Risk budgeting portfolios from simulations. *Data Science and Quantitative Strategies Reading Group (Itaú-Unibanco)*. https://www.dropbox.com/s/5kzzbouwped2yaj/20211111.pdf?dl=0
24. Targino, R. S. (2021). Avoiding zero probability events when computing value at risk allocations. *24th International Congress on Insurance: Mathematics and Economics*. https://www.dropbox.com/s/junsmax00j4nfoj/slides_Euler_Malliavin.pdf?dl=0
25. Targino, R. S. (2021). Risk budgeting portfolios from simulations. *3rd Insurance Data Science Conference*. https://www.dropbox.com/s/czqfnqsu9hlwwf9/20210616_short.pdf?dl=0
26. Targino, R. S. (2021). Transform MCMC schemes for sampling intractable factor copula models. *RESIM 2021 : 13th International Workshop on Rare-Event Simulation*. https://www.dropbox.com/s/7bphf9w4h5wobdd/Slides-Targino_RESIM-May2021.pdf?dl=0
27. Targino, R. S. (2020). The economic uncertainty index: The brazilian case, its relations with the freedom of the press and new estimation methods. *School of Economics USP-RP*. https://www.dropbox.com/s/iz7w495qe5xknpz/slides_FOTP.pdf?dl=0
28. Targino, R. S. (2020). Round table on the job market for data scientists. *3ª Semana Da Engenharia Matemática e Matemática Aplicada Da UFRJ*. https://youtu.be/ennu0cEwbLI?t=27639

29. Targino, R. S. (2020). Avoiding zero probability events when computing value at risk allocations. *One World Actuarial Research Seminar (OWARS)*. https://www.dropbox.com/s/qvas8cglqn8s16l/slides_Euler_Malliavin.pdf?dl=0
30. Targino, R. S. (2020). Understanding economic policy uncertainty index using semi-automatic news classification. *Encontro Brasileiro de Estatística Bayesiana (EBEB)*, *Maresias*, *Brazil*. https://www.dropbox.com/s/lvvb6wvs230o8n9/EPU_particle_filters.pdf?dl=0
31. Targino, R. S. (2019). Understanding economic policy uncertainty index using semi-automatic news classification. *École Polytechnique*, *Paris*, *France*. https://www.dropbox.com/s/1fujxpi3it6r09j/EPU_particle_filters.pdf?dl=0
32. Targino, R. S. (2019). Understanding economic policy uncertainty index using semi-automatic news classification. *4th International Workshop in Financial Econometrics**, *Maceió*, *Brazil*.
33. Targino, R. S. (2019). Understanding economic policy uncertainty index using semi-automatic news classification. *Escola de Séries Temporais e Econometria*, *Gramado*, *Brazil*.
34. Targino, R. S. (2019). Understanding economic policy uncertainty index using semi-automatic news classification. *Workshop on Stochastic Simulation Methods in Statistics*, *Rio de Janeiro*, *Brazil*.
35. Targino, R. S. (2019). Understanding economic policy uncertainty index using semi-automatic news classification. *Universidade Federal de Santa Catarina (UFSC)*, *Florianópolis*, *Brazil*.
36. Targino, R. S. (2019). The impact of the freedom of the press on risk. *SIAM Conference on Financial Mathematics & Engineering*, *Toronto*, *Canada*. https://www.dropbox.com/s/u77t1n25hk3rqop/News.pdf?dl=0
37. Targino, R. S. (2019). The impact of the freedom of the press on risk. *Universidade Federal Do Rio de Janeiro (UFRJ)*, *Rio de Janeiro*, *Brazil*.
38. Targino, R. S. (2019). Bayesian modelling, monte carlo sampling and capital allocation of insurance risks. *3rd International Congress on Actuarial Science and Quantitative Finance*, *Manizales*, *Colombia*. https://www.dropbox.com/s/zzq149agokfgqkj/RiskMargin.pdf?dl=0
39. Targino, R. S. (2018). Prediction of the volatility surface with generalized autoregressive score (GAS) models. *Congresso Nacional de Matemática Aplicada e Computacional (CNMAC)*, *Campinas*, *Brazil*.
40. Targino, R. S. (2018). The impact of the freedom of the press on risk. *33 Foro Nacional de Estadística (FNE) y 13 Congreso Latinoamericano de Sociedades de Estadística (CLATSE)*, *Guadalajara*, *Mexico*. https://www.dropbox.com/s/34rp3qqhnk8iitp/slides_FOTP.pdf?dl=0
41. Targino, R. S. (2018). The impact of the freedom of the press on risk. *Workshop in Econometrics*, *São Paulo*, *Brazil*.
42. Targino, R. S. (2018). Efficient monte carlo algorithms for risk allocation. *Research in Options (RiO)*, *Rio de Janeiro*, *Brazil*. https://www.youtube.com/watch?v=xm0is0DxSoE
43. Targino, R. S. (2018). Bayesian modelling, monte carlo sampling and capital allocation of insurance risks. *Simpósio Nacional de Probabilidade e Estatística*, *São Pedro*, *Brazil*.
44. Targino, R. S. (2017). Realistic risk parity portfolios. *3rd International Workshop in Financial Econometrics**, *Arraial d'Ajuda*, *Brazil*.
45. Targino, R. S. (2017). Bayesian modelling, monte carlo sampling and capital allocation of insurance risks. *31st Brazilian Mathematical Colloquium*, *Rio de Janeiro*, *Brazil*.
46. Targino, R. S. (2017). Bayesian modelling, monte carlo sampling and capital allocation of insurance risks. *UCT - Mid-Challenge Workshop in Financial Mathematics*, *Cape Town*, *South Africa*.
47. Targino, R. S. (2017). Bayesian modelling, monte carlo sampling and capital allocation of insurance risks. *Universidade Federal Do Rio de Janeiro (UFRJ)*, *Rio de Janeiro*, *Brazil*.
48. Targino, R. S. (2017). Bayesian modelling, monte carlo sampling and capital allocation of insurance risks. *Instituto Nacional de Matemática Pura e Aplicada*, *Rio de Janeiro*, *Brazil*.
49. Targino, R. S. (2016). Bayesian modelling, monte carlo sampling and capital allocation of insurance risks. *3rd Workshop on Assessment of Risk (WAR)**, *São Paulo*, *Brazil*.
50. Targino, R. S. (2016). Bayesian modelling, monte carlo sampling and capital allocation of insurance risks. *Research in Options (RiO)*, *Rio de Janeiro*, *Brazil*. https://www.youtube.com/watch?v=toqA3_v8Kfs&t=3961s
51. Targino, R. S. (2016). Bayesian modelling, monte carlo sampling and capital allocation of insurance risks. *Fundação Getulio Vargas*, *Rio de Janeiro*, *Brazil*.
52. Targino, R. S. (2016). Bayesian modelling, monte carlo sampling and capital allocation of insurance risks. *Cass Business School*, *London*, *United Kingdom*.
53. Targino, R. S. (2015). Sequential monte carlo samplers for capital allocation under copula-dependent risk models. *Christmas Workshop on Sequential Monte Carlo and Related Methods*, *London*, *UK*.
54. Targino, R. S. (2015). Sequential monte carlo samplers for capital allocation under copula-dependent risk models. *Sequential Monte Carlo Workshop**, *Paris*, *France*.
55. Targino, R. S. (2015). Sequential monte carlo samplers for capital allocation under copula-dependent risk models. *Congress on Insurance: Mathematics and Economics*, *Liverpool*, *UK*.
56. Targino, R. S. (2015). Sequential monte carlo samplers for capital allocation under copula-dependent risk models. *Universidade Federal Do Rio de Janeiro (UFRJ)*, *Rio de Janeiro*, *Brazil*.

57. Targino, R. S. (2014). Sequential monte carlo samplers for capital allocation under copula-dependent risk models. *University of New South Wales (UNSW)*, *Sydney*, *Australia*.
58. Targino, R. S. (2014). Sequential monte carlo samplers for capital allocation under copula-dependent risk models. *Research Students Conference*, *Nottingham*, *United Kingdom*.
59. Targino, R. S. (2014). Sequential monte carlo samplers for capital allocation under copula-dependent risk models. *Monte Carlo and Quasi Monte Carlo (MCQMC)*, *Leuven*, *Belgium*.
60. Targino, R. S. (2013). Optimal exercise strategies for operational risk insurance via multiple optimal stopping times. *Universidade Federal Do Rio de Janeiro (UFRJ)*, *Rio de Janeiro*, *Brazil*.
61. Targino, R. S. (2013). *CFE-ERCIM*, *London*, *United Kingdom*.
62. Targino, R. S. (2013). *Macquarie University*, *Sydney*, *Australia*.
63. Targino, R. S. (2009). Hedging in incomplete markets using fourier series method. *Research In Options**, *Búzios*, *Brazil*.
64. Targino, R. S. (2009). Applications of the fractional brownian motion in finance. *XIII Brazilian School of Probability**, *Maresias*, *Brazil*.
65. Targino, R. S. (2009). Estimation of the parameters of the heston model by fourier series method. *13a Escola de Séries Temporais e Econometria*, *São Carlos*, *Brazil*.
66. Targino, R. S. (2009). Calibration of the heston model by fourier series method. *Fourth Brazilian Conference on Statistical Modelling in Insurance and Finance*, *Maresias*, *Brazil*.
67. Targino, R. S. (2008). Bayesian selection for heston models with volatilities determined by fourier series method. *Research In Options (RiO)**, *Angra Dos Reis*, *Brazil*.

(*) Poster presentations.