Candia Riga
Curriculum Vitae

Date and place of birth: 8 January 1987, Rimini (RN), Italy.
Mailing address: Zielackerstrasse 25, 8048, Zurich, Switzerland.

Mobile phone: +41 76 690 99 94.

E-mail: candia.riga@sns.it, candia.riga@gmail.com.

Position

APRIL 2015 - ONGOING Postdoctoral researcher at the University of Zurich, in the team of Prof. Jean-Charles Rochet (department of Banking and Finance) and in the team of Prof. Ashkan Nikeghbali (department of Mathematics. Lecturer for the course "Introduction to Mathematical Finance (University of Zurich and ETH Zurich)

Education

26TH OF JUNE 2015 Joint PhD: Mathematics for Finance (Scuola Normale Superiore di Pisa) and Mathematics (Université Pierre et Marie Curie, Paris VI), with grade 70/70 cum laude. Supervisor Prof. Rama Cont and co-supervisor Prof. Sara Biagini. Title of the thesis:"Pathwise functional calculus and applications to continuous-time finance".

24TH OF JUNE 2011 MSc in Mathematics (University of Bologna), with grade 110/110 cum laude. Supervisor Prof. Andrea Pascucc. Title of the thesis "The LIBOR Market Model: from theory to calibration".

26TH OF JUNE 2009 BSc in Mathematics (University of Bologna), with grade 110/110 cum laude. Supervisor Prof. Andrea Pascucci. Title of the thesis "Modelli multinomiali di struttura a termine per i tassi d'interesse" ("Multinomial models of term structure for interest rates").

JUNE 2006 High school diploma of Science and Technology (Institute F. Alberghetti, Imola, Italy), with grade 100/100.

Publications and pre-prints

- Riga Candia,
  "A pathwise framework for dynamic trading and replication of path-dependent derivatives", in preparation.

- Cont Rama, Riga Candia,
  "Robustness and pathwise analysis of hedging strategies for path-dependent options", in preparation.

- Contucci Pierluigi, Riga Candia,
  "The lack of probability culture in Italy. Toward an international comparative research program", *Quality & Quantity* (Springer), 10 October 2014, DOI 10.1007/s11135-014-0112-x.

- Pascucci Andrea, Pagliarani Stefano, Riga Candia,
  "Adjoint Expansions in Local Lévy Models", *SIAM Journal on Financial Mathematics*, March 2013, Vol. 4, pp. 265-296.

Speaker in Seminars and Conferences

- 1 September 2014, "VII European Summer School in Financial Mathematics", University of Oxford: *Robustness and pathwise analysis of hedging strategies for path-dependent options.*

- 7 July 2014, "Games and Decisions 2", Centro di Ricerca Matematica Ennio De Giorgi, Pisa (supported by Scuola Normale Superiore and Bocconi University): *Pathwise computation of the gain of trading strategies and pathwise robustness of delta hedging.*

- 18 April 2012, "IX International Conference on Computational Management Sciences", Imperial College of London (U.K.): *Adjoint Expansions in Local Lï¿½$\frac{1}{2}$vy Models.*

- 27 January 2012, "XIII Workshop in Quantitative Finance", University of L'Aquila: *Adjoint Expansions in Local Lï¿½$\frac{1}{2}$vy Models.*

- 19 January 2012, Prometeia, Bologna: *Adjoint Expansions in Local Lï¿½$\frac{1}{2}$vy Models.*

- 1 July 2011, UGF Bologna: *Calibration of the LMM.*

- 20 May 2011, UGF Bologna: *LIBOR Market Models.*

Attendance to Summer Schools and Scientific Programmes

- 8 September - 19 Dicember 2014, "Systemic Risk: Mathematical Modelling and Interdisciplinary Approaches", Isaac Newton Institute, Cambridge.

- 1-5 September 2014, "Seventh European Summer School in Financial Mathematics", University of Oxford, Oxford.

- 26-30 August 2013, "Sixth European Summer School in Financial Mathematics", University of Vienna, Vienna.

- 23-27 July 2012, "Barcelona Summer School on Stochastic Analysis", CRM, Bellaterra, Barcelona.

Other Teaching Experience

- A.Y. 2010/2011 Exercises for the course of Mathematical Finance (BSc in Mathematics, University of Bologna).

- A.Y. 2010/2011 Exercises for the course of Financial Mathematics (MSc in Science of the Internet, University of Bologna).

- A.Y. 2010/2011 Short Course on R language (BSc in Mathematics, University of Bologna).

Other Work Experience

- S.Y. 2010/2011 Tutoring in Probability (project *Laboratory for Scientific Degrees*), with lectures given at the High School for Science and Technology of Imola, Italy.

- 13 July 2011 - 21 October 2011 Stage at the Direction of Risk Management of the Insurance Unipol Group: development of models and implementations in Matlab for the pricing of derivatives on interest rates.

Awards

- January 2013, Fellowship funded by the French Embassy in Italy, Science and Technology Office, for ten months of research at the Laboratory "Probabilités et modèles aéatoires" (Paris 6).

- October 2012, ranked first for funded admission to the following PhDs: Mathematics at the University of Bologna, Computational Mathematics at the University of Padova, Mathematics for Finance (co-winner) at the Scuola Normale Superiore of Pisa.

- 13th of July 2011, Award of Merit from the University of Bologna (poles of Bologna, Rimini and Cesena), ASES Call Academic Year 2010/2011.

- 28th of February 2007, Certificate of Merit received by the City of Imola, Confartigianato and BCC, School Year 2005/2006.

Languages

Good knowledge of English and French, Italian mothertongue.

Computer Skills

Programming languages used in mathematical and financial projects:
Matlab, Mathematica, R, C/C++.

Interests

Currently triathlon. Tennis practiced at a competitive level.

Zurich, 28th of July, 2015

Candia Riga