

Domenico Di Gangi – Curriculum Vitae

Address	Via Ticino 18, Pisa (PI), 56123, Italy	Mobile Phone	+39 349 5325957
Date of Birth	20 th January 1989	Email	domenico.digangi@sns.it
Nationality	Italian	Skype	digangidomenico

Current Position

Nov. 2016 - [PhD Student in Mathematical Finance](#) - **Scuola Normale Superiore, Pisa**

Education

Nov. 2016 - Nov.2017 [First Year of PhD Program](#) - **Scuola Normale Superiore, Pisa**

Admitted to the second year of the PhD program in Mathematical Finance

Exams passed: ■ Mathematical Finance, Prof. F. Lillo, Prof. M. E. Mancino (70 h)

■ Computational Finance, Prof. G. Bormetti (20 h)

■ Time Series & Networks, Prof. F. Lillo (30 h)

Feb. 2016 [M.S., Theoretical Physics](#) 110/110 *cum Laude* - **The University of Pisa**

Final Dissertation: Statistical Mechanics of Complex Networks for Systemic Risk Reconstruction

Advisors: Prof. Fabrizio Lillo, Doct. Davide Erminio Pirino PhD

July 2011 [B.S., Physics](#) 106/110 - **The University of Pisa**

Experiences, Schools and Conferences

Aug. 2005 - Feb. 2006 ★ **Maria Carrillo High School**, Santa Rosa, California
One semester study abroad as an exchange student

28/01/2016 ★ **Scuola Normale Superiore, Pisa**
[The XVII Workshop on Quantitative Finance](#)
■ Poster presentation of working paper: “Assessing Systemic Risk Due to Fire Sales Spillover Through Maximum Entropy Network Reconstruction”

5/09/2016 - 15/09/2016 ★ **University of Essex**
2016 Big Data and Analytics Summer School

11/09/2017 - 15/09/2017 ★ **Bank of Italy's Scuola di Automazione per Dirigenti Bancari (SADiBa), Perugia**
Postgraduate Course on Bayesian Methods in Economics and Finance
Organized by the Italian Econometrics Association (SIdE)

Working Papers

- ★ Assessing Systemic Risk Due to Fire Sales Spillover Through Maximum Entropy Network Reconstruction
Domenico Di Gangi, Fabrizio Lillo, Davide Pirino
<http://ssrn.com/abstract=2639178>

Software Engineering Skills

- **Programming Languages**

Julia, Matlab - Strong experience

C, Python, R, GAWK - Basic knowledge

Languages

- **Italian** - Native
- **English** - Fluent
- **Spanish** - Basic