

Date of birth: 08/01/1987  
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# Candia Riga

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## Professional Experience

- 08/2017–present **Lecturer**, *Institut für Mathematik, Universität Zürich, Switzerland.*
- 03/2016–06/2017 **Postdoc / Lecturer**, *Institut für Mathematik, Universität Zürich, Switzerland.*
- Courses taught:
    - Introduction to Mathematical Finance, Autumn semester 2015, 2016, 2017 (lecture notes: <https://www.math.uzh.ch/index.php?file&key1=54121>),
    - Introduction to Probability, Spring semester 2017 (lecture notes: <https://www.math.uzh.ch/index.php?file&key1=48239>).
  - Supervision of master theses (advisor of three master students).
  - Co-organization of the conference “Young Researcher Workshop on Robust Mathematical Finance” (26-28 April 2017), ETH Zurich, Switzerland.
- 04/2015–02/2016 **Postdoc**, *Institut für Banking und Finance, Universität Zürich, Switzerland.*

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## Education

- 11/2011–06/2015 **Ph.D. in Mathematical finance**, *Scuola Normale Superiore di Pisa, Italy, 70/70 cum laude.*  
Research area: probability, stochastic analysis, mathematical finance.  
Thesis: “Pathwise functional calculus and applications to continuous-time finance”.  
Supervisor: Prof. Rama Cont. Co-supervisor: Prof. Sara Biagini.
- 10/2012–06/2015 **Ph.D. (cotutelle) in Mathematics**, *Laboratoire de Probabilités et Modèles Aléatoires, Université Pierre et Marie Curie, Paris, France.*
- 09/2014–12/2014 **Visiting scholar**, *Isaac Newton Institute for Mathematical Sciences, University of Cambridge, UK.*
- 10/2009–06/2011 **M.Sc. in Mathematics**, *Università di Bologna, Italy, 110/110 cum laude.*  
Focus area: applied mathematics, probability, mathematical finance.  
Thesis: “The LIBOR Market Model: from theory to calibration”.  
Supervisor: Prof. Andrea Pascucci.
- 10/2006–06/2009 **B.Sc. in Mathematics**, *Università di Bologna, Italy, 110/110 cum laude.*  
Thesis: “Modelli multinomiali di struttura a termine per i tassi d’interesse”.  
Supervisor: Prof. Andrea Pascucci.
- 09/2001–07/2006 **High School Diploma of Science and Technology**, *Liceo Scientifico Tecnologico F. Alberghetti, Imola, Italy, 100/100.*

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## Awards

- 2013-2015 Fellowship from the French Embassy in Italy for scientific research.
- 10/2011 PhD fellowship offers (ranked first in all three competitions): Mathematics at the University of Bologna, Computational Mathematics at the University of Padova, and Mathematical Finance at the Scuola Normale Superiore di Pisa.
- 07/2011 Award of Merit from the University of Bologna, ASES Call A.Y. 2010/2011.

02/2007 Certificate of Merit from the City of Imola, Confartigianato and BCC, for the school year 2005/2006.

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## Publications

- 2016 **Pathwise functional calculus and applications to continuous-time finance**, *Riga Candia*, eprint arXiv:1602.04523.
- 2015 **A pathwise approach to continuous-time trading**, *Riga Candia*, eprint arXiv:1602.04946.
- 2015 **Robustness and pathwise analysis of hedging strategies for path-dependent options**, *Cont Rama*, *Riga Candia*, pre-print.
- 2014 **The lack of probability culture in Italy. Toward an international comparative research program**, *Contucci Pierluigi*, *Riga Candia*, *Quality & Quantity* (Springer), DOI 10.1007/s11135-014-0112-x.
- 2013 **Adjoint Expansions in Local Lévy Models**, *Pascucci Andrea*, *Pagliarani Stefano*, *Riga Candia*, *SIAM Journal on Financial Mathematics*, Vol. 4, pp. 265-296.

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## Internships

- 07/2011–10/2011 **Intern**, *Risk Management*, *Unipol Group (insurance sector)*, Bologna, Italy.  
Achievements: development and implementations of mathematical models for the pricing of interest rates derivatives.
- A.Y. 2010/2011 **Teaching assistant**, *Università di Bologna*, Italy.  
Courses:  
*Mathematical Finance* (for bachelor students in Mathematics);  
*Financial Mathematics* (for master students in Internet Science).
- A.Y. 2010/2011 **Lecturer**, *Università di Bologna*, Italy.  
Responsible for the lecturing of one third of the course *Short Course on the R language* (for bachelor students in Mathematics).
- A.Y. 2010/2011 **Lecturer**, *High school for Science and Technology*, Imola, Italy.  
Lectures and tutoring for the project “Laboratory for Scientific Degrees”, for fourth- and fifth-year students of Italian scientific high schools.

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## Languages

- Italian Mother tongue
- English Proficient
- French Advanced
- German Advanced (Goethe-Zertifikat C1 on 8 July 2017)

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## Computer skills

- Programming languages Matlab, C/C++, R, Mathematica, L<sup>A</sup>T<sub>E</sub>X, Python
- Basic skills ECDL, MS Office

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## Interests

- Sports
  - Currently/Recently: triathlon olympic distance, mountain bike, winter sports (ski and snowboard), water sports (kitesurf, wakesurf, kayak).
  - Past: tennis (fifteen years at competitive level), volleyball (three years), five-a-side football (two years), cross-country running, Kung Fu (Wing Chun).
- Other Piano; hiking; languages; reading about medicine, science and technology.