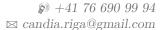
Date of birth: 08/01/1987 Nationality: Italian (Swiss B permit)

> Zielackerstrasse 25 8048 Zürich Schweiz





# Candia Riga

# 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).
- o 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.

#### 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 Probabilitées 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.

#### 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.

#### **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 pathdependent 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.

## 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 fourthand fifth-year students of Italian scientific high schools.

# Languages

Italian Mother tongue

English Proficient

French Advanced

German Advanced (Goethe-Zertifikat C1 on 8 July 2017)

## Computer skills

Programming Matlab, C/C++, R, Mathematica, LATEX, Python

languages

Basic skills ECDL, MS Office

#### 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.