

DANIELE ANGELINI

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EDUCATION

Università La Sapienza, Roma, MEMOTEF *November 2022 - Present*
Ph.D. in Models for economics and finance
Curriculum: Mathematics for economic-financial applications

Blinded Mobility FOrESIGHT Erasmus+ project: Artificial Intelligence *May 2023*
Accademia di studi economici di Bucarest (Romania)

Università La Sapienza, Roma *May 2019 - July 2022*
Master Degree in Theoretical Physics *Full marks*

Thesis: Financial market efficiency analysis with multifractional processes with random exponent and damped forced harmonic oscillator *20 July 2022*

Università La Sapienza, Roma *September 2015 - May 2019*
Bachelor Degree in Physics. *Full marks*

Thesis: La Economic Fitness e le disuguaglianze salariali *28 May 2019*

Istituto Tecnico Commerciale Federico Cesi, Terni *September 2010 - June 2015*
Accounting diploma. *Cum Laude*

WORK EXPERIENCE

Ecole Supérieure d'Ingénieurs Léonard de Vinci, Paris, ESILV *Present*
Visiting Research - Finance Group

Teaching Assistant - Mathematics (Business sciences) *October - December 2023*
Faculty of Economics, Università La Sapienza

Teaching Assistant - Mathematics (Economics and Finance) *October - December 2023*
Faculty of Economics, Università La Sapienza

Teaching Assistant - Calculus I *February - December 2023*
Department of Electronic Engineering, Università La Sapienza

Teaching Assistant - Calculus II *February - December 2023*
Department of Electronic Engineering, Università La Sapienza

Math & Computer Science Teacher *February 2022 - May 2022*

Co.co.co. in Centro Studi Manzoni srls

Math: Trigonometry - angle, fundamental functions, fundamental relations, triangle identities

Calculus - logarithm and exponential functions

Linear Algebra - conics as circle, parabola, hyperbola and ellipse

Computer Science: C & C++ languages - if, else, for, while, do while, vectors and strings, matrix and multidimensional array, bubblesort and quicksort, binary files, functions
JAVA - Classes and Objects, array, if, while, files

Analyst Programmer

February 2020 - September 2020

Internship in Nergal Consulting srl

Research and Innovation in “Smart Traffic Management and Planning”

My works in this projects was in two subprojects:

<https://github.com/Daniele-Angelini/STMP-Maps>

<https://github.com/Daniele-Angelini/STMP-Planning>

SCOLARSHIPS & PRIZES

2023 - “Best Paper Award” in the 45th EBES Conference (Budapest)

2023 - Funding for the “Starting Research” call.

2023 - FOReSIGHT scholarship - Erasmus+ project (Bucarest)

2022 - Borsa di Studio Sapienza - Dottorato di ricerca

2015 - Fondazione Sant’Anna - Best student

2014 - “Maria Teresa Renzetti” Prize - Best student

COMPUTER SKILLS AND LANGUAGE CERTIFICATES

Programming languages: Python, C, C++, R, MatLab, JAVA, JavaScript and Visual Basic

Machine Learning: Pandas, Numpy and Scikit-learn

Web programming languages: HTML and CSS

Database management: PostgreSQL, MongoDB, MS Access

Software & Tools: MS Office, Latex, RStudio, GNUplot

Language certificates: DELF B1

MAIN SCIENTIFIC PUBLICATIONS

Refereed Journal Articles

1. Bianchi, S., Pianese, A., Angelini, D., Frezza, M., “Rough volatility via the Lamperti transform.”, *Communications in Nonlinear Science and Numerical Simulation* (2023).
2. Angelini, Daniele, and Sergio Bianchi. “Nonlinear biases in the roughness of a Fractional Stochastic Regularity Model.” *Chaos, Solitons & Fractals* 172 (2023): 113550.

INTERNATIONAL CONFERENCES

1. 45th EBES Conference - Budapest at the Mathias Corvinus collegium, 11-13 October 2023.
Title: “Hurst-Hölder Regularity and Fair Volatility”
2. Quantitative Finance & Financial Econometrics 2023 (5th edition) at the Aix-Marseille School of Economics (AMSE), 8-9 June 2023.
Title: “A Fractional Stochastic Regularity Model”