

# Lorenzo Facciaroni

lorenzo.facciaroni@uniroma1.it



## EDUCATION

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11.2024 - present **PhD in Statistical Sciences** at Sapienza University.

09.2023 - present **Bachelor of Mathematics** at Sapienza University.  
*Focus on Mathematics for applications*

09.2022 - 10.2024 **Master of Financial and Insurance Sciences** at Sapienza University.  
*Focus on Quantitative Finance*  
*Erasmus experience at Paris Dauphine University*  
*Vote: 110 with honors / 110*  
*Supervisor: Costantino Ricciuti*  
*Master thesis: On some stochastic processes governed by non-local equations.*

09.2019 - 07.2022 **Bachelor of Science in Statistics** at Sapienza University.  
*Vote: 110 with honors / 110*  
*Supervisor: Alessandro De Gregorio*  
*Bachelor Thesis: Stochastic integral on Hilbert spaces, Girsanov theorem and changes of measure*

## WORK EXPERIENCE

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09.2021 - present **Tutor** at Sapienza University:

- *Responsible for the exercises of the Calculus Unit I course at the Department of ACSAI, associate professor Adriano Pisante.*
- *Responsible for the exercises of the Linear Algebra course at the Department of Statistics, associate professor Enrico Casadio Tarabusi.*
- *Responsible for the exercises of the Mathematical Analysis course at the Department of Statistics, associate professors Sergio Simonella and Vincenzo Nesi.*
- *Responsible for the exercises of the Mathematical Analysis course at the Department of Informatic Engineering, associate professor Roberto Conti.*
- *Responsible for the exercises of the Mathematical Analysis course at the Department of Engineering, associate professors Isabella Ianni and Fabio Furini.*

01.2019 - 01.2022 **Pizza maker** in a pizzeria.

## PUBLICATIONS

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- Facciaroni, L., Gambini, A., & Mazza, L. (2023). *The difficulties in geometry: A quantitative analysis based on results of mathematics competitions in Italy*. European Journal of Science and Mathematics Education, 11(2), 259-270.

## CERTIFICATIONS

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- ARPM - Advanced Risk and Portfolio Management certification.

## SKILLS AND QUALIFICATIONS

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### Programming Languages

<i>Advanced skills</i>	R, Latex
<i>Intermediate skills</i>	C, Matlab, Python, SAS
<i>Other software</i>	Gretl, Excel

### Languages

<i>Native tongue</i>	Italian
<i>Advanced</i>	English

## CONFERENCES

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- Third Conference of Young Applied Mathematicians, 18-23 September 2023, Siena, Italy.
- Preparation and presentation of the project *Messaggi di fumo, XX Convegno Nazionale Tabagismo e Servizio Sanitario Nazionale*, Istituto Superiore di Sanità.

## INTERESTS

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Stochastic analysis: Functional Analysis, Probability theory. Statistical Methods for Stochastic Process.

Italian Literature and Poetry, Cinema. Collecting. Chess and billiards.