DANIELE ANGELINI

daniele.angelini@uniroma1.it

EDUCATION

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

Ecole Supérieure d'Ingénieurs Léonard de Vinci, Paris, ESILV *January - July 2024*
Visiting Research - Finance Group
Supervisor: Prof. Matthieu Garcin

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*

TEACHING

Teaching Assistant - Financial Mathematics *October 2024 - Present*
Faculty of Economics, Università La Sapienza

Teaching Assistant - Mathematics (Economics and Finance) *September 2024 - Present*
Faculty of Economics, Università La Sapienza

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

SCOLARSHIPS & PRIZES

2024 - Funding for the “Starting Research” call.
2023 - Funding for the “Medium project” call. Group leader: S. Bianchi.
2023 - “Best Paper Award” in the 45th EBES Conference (Budapest)
2023 - Funding for the “Starting Research” call.
2023 - FOReSIGHT scolarship - Erasmus+ project (Bucarest)
2022 - Borsa di Studio Sapienza - Dottorato di ricerca

MAIN SCIENTIFIC PUBLICATIONS

Refereed Journal Articles

1. Bianchi, S., Angelini, D., Pianese, A., & Frezza, M. (2023). Rough volatility via the Lamperti transform. Communications in Nonlinear Science and Numerical Simulation, 127, 107582.
2. Angelini, D., & Bianchi, S. (2023). Nonlinear biases in the roughness of a Fractional Stochastic Regularity Model. Chaos, Solitons & Fractals, 172, 113550.

Refereed Chapter Books

1. Bianchi, S., Angelini, D., Frezza, M., Palazzo, A. M., & Pianese, A. (2024). Fair Volatility in the Fractional Stochastic Regularity Model. In Mathematical and Statistical Methods for Actuarial Sciences and Finance (pp. 61-66). Cham: Springer Nature Switzerland.

Paper under review

1. Angelini, D., & Garcin, M. (2024). Market information of the fractional stochastic regularity model. arXiv preprint arXiv:2409.07159.

INVITED SEMINARS

1. De Vinci Research Center - Axis Sèminaire Axe 3, La Dèfense, Paris. 29 February 2024.
   Title: “Market In-Efficiency”.
2. Quantitative Finance Workshop at ESILV University, La Dèfense, Paris. 30 January 2024.
   Title: “A Fractional Stochastic Regularity Model and Rough Volatility via the Lamperti transform”.
3. XIII edition of “Giornate della Ricerca MEMOTEF”, 27-28 June 2023, Rome.
   Title: “Fractional Stochastic Regularity Model”.

INTERNATIONAL CONFERENCES

1. 11th International Conference Mathematical and Statistical Methods for Actuarial sciences and Finance (MAF 2024) - University of Le Havre Normandie, Le Havre Cedex, April 4-6 2024.
   Title: “Fair volatility in the Fractional Stochastic Regularity model”
2. 15th Workshop on Stochastic Models, Statistics and Their Applications (SMSA 2024) - TU Delft, Netherlands, March 13-15 2024.
   Title: “Kolmogorov-Smirnov Distribution and Self-Similarity of fractional Brownian motion”

3. 45th EBES Conference - Budapest at the Mathias Corvinus collegium, October 11-13 2023.
   Title: "Hurst-Hölder Regularity and Fair Volatility"
4. 5th edition Quantitative Finance & Financial Econometrics 2023 at the Aix-Marseille School of Economics (AMSE), June 8-9 2023.
   Title: "A Fractional Stochastic Regularity Model"

SCHOLARLY REVIEWS

1. "Physica A: Statistical Mechanics and its Applications": 1;
2. "Transactions on Biomedical Engineering": 1.

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

NON ACADEMIC EXPERIENCE

Math & Computer Science Teacher *February 2022 - May 2022*
Co.co.co. in Centro Studi Manzoni srls

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 were in two subprojects:
https://github.com/Daniele-Angelini/STMP-Maps
https://github.com/Daniele-Angelini/STMP-Planning