

GIULIO GALLETTI
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HIGHER EDUCATION

London School of Economics, Statistics Department – MSc Risk and Stochastics 2015 – 2016

- Valuation and hedging of derivatives securities
- Calculate prices and estimate risks for complex financial instruments
- Implementation of quantitative models to assess financial risk across fixed income, derivatives, equity

Collegio Carlo Alberto, Turin – Diploma Allievi Honors Program 2013 – 2015

- Allievi follow first year PhD courses along with senior students
- In order to be granted admission to the program students must give proof of outstanding academic achievements. Less than 10% of candidates who apply are admitted each year
- A Scholarship is awarded on enrolment on the “Allievi Honors Program” and is provided for the whole length of the program. The scholarship covers tuition fee, transport reimbursements, softwares and books used in lectures
- Main topics include Microeconomic Theory, Econometric Theory, Probability Theory

London School of Economics, Summer School – Analysis and Management of Financial Risk Jul – Aug 2014

- Classification of risk, the basic principles of diversification and hedging, optimal portfolio choice
- Methods to manage market risk for fixed income and equity portfolios

University of Turin, Mathematics Department – BSc Hons. Financial and Actuarial Mathematics 2012 – 2015

- First Class Honors Degree (awarded with “Cum Laude”)
- Research Final Dissertation: “Tempered Stable Distributions: the KoBoL Distribution and a Generalization of the Merton Black Scholes Equation”
- Main topics include Financial and Actuarial Mathematics, Probability Theory, Mathematical Analysis

RELEVANT EXPERIENCE

LGBT Association, Turin – Volunteer May 2015 – Present

- Discussed and looked for possible strategic partnerships for the hosting of association’s fund raising events
- Involvement in group activities finalized to the introduction of new volunteers into the association
- Helped with organising peer support events to raise awareness of LGBT groups and counselling offices among teenagers

University of Turin, Mathematics Department – Member of the Student Council 2013 – 2015

- Discussed terms and conditions of internships programs offered to the department from companies’ representatives during annual board meetings
- Researched and developed a more efficient way of allocating students to their tutoring sessions through the design of a linear program that can be implemented into a solver to carry out the allocation automatically
- Developed strong communication skills as interface role between students, professors and administrative bodies
- Persuaded didactic’s committee and department’s director on the opportunity to extend the offer of theoretical mathematical courses for students of the BSc in applied mathematics
- Worked closely with other student representatives to introduce a compulsory survey for the periodic evaluation of courses and exams

LANGUAGES & IT KNOWLEDGE

Frequently Used: C++, MatLab, Microsoft Excel (advanced), Microsoft Powerpoint Within the last months

Also worked with: Python, SAS, R, LaTeX Within the last 3 years

Used in the past: Linux, Visual Basic, HTML, Pascal More than 3 years ago

Languages: Italian (native), English (fluent)

AWARDS & INTERESTS

Contests: Mathematical Contest “Alpha-Class” – CRT Foundation, Turin Sep 2012

- Awarded third position “Groups Competition” and won a price consisting of 900€ scholarship
- Students are selected among the brightest at the University and Politecnico of Turin

Sports: Combat sports especially Thai Boxing “Muay Thai”

Music: Opera and Opera singing

Other: Wine tasting