Luca Maria Giordano

Born: April 16, 1991 in Varese (Italy).

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Education

2005–2010 **High school degree**, *Liceo scientifico Galileo Ferraris*, Varese, Italy.
Scientific high school degree

2010–2013 **Bachelor's degree**, *Universitá degli studi di Milano*, Italy, 98/110.
Degree in Mathematics

2013–2016 **Master's degree**, *Universitá degli studi di Milano*, Italy, 110/110 cum laude.
Degree in Mathematics

→ 01/2014–06/2014 **Erasmus stay**, *Universidad Complutense de Madrid*, Spain.

→ 02/2016–06/2016 **Research stay for Master's thesis**, *Lappenranta University of Technology*, Finland.
4.000€ scholarship awarded from the Universitá degli studi di Milano

Master thesis

Title Stochastic Calculus with respect to the Fractional Brownian motion. An application to an Electricity Spot Market.

Supervisors Daniela Morale, Matylda Jabłońska

Experience

2016–ongoing **PhD student**, *UniMi / UAB*, Milano / Barcelona.

Research interests

Main topics

- Stochastic partial differential equations, in particular involving fractional noise
- Stochastic modelling of stock prices, with an emphasis on electricity prices

Other topics of interest

- Machine learning techniques
- Statistical analysis and modeling applied to sports (football, tennis)

Schools and conferences attended

06/2017 *First Italian Meeting on Probability and Mathematical Statistics*, Universitá degli studi di Torino

12/2017 *YEQT XI: "Winterschool on Energy Systems"*, Technische Universiteit Eindhoven

02/2018 *Energy Finance Italia (EFI) - Edizione 3, Universitá degli studi "G. D'Annunzio"*, Pescara

05/2018 *1st BYMAT Conference: Bringing Young Mathematicians Together*, ICMAT, Universidad Autónoma de Madrid

Talks at conferences

02/2018 Energy Finance Italia (EFI) - Edizione 3, Universitá degli studi G. D'Annunzio, Pescara. Talk title: *A Fractional Jump-diffusion Model for the Italian Electricity Spot Price*

05/2018 1st BYMAT Conference: Bringing Young Mathematicians Together, ICMAT, Universidad Autónoma de Madrid. Talk title: *Fractional Stochastic Heat and Wave equations: weak continuity of the solutions with respect to the fractionality parameter H*

Participation in seminars

2017- Seminari de Probabilitat de Barcelona

2017- PhD Seminars *Seminari molt informal*, Universitat Autònoma de Barcelona

Publications

2018 with Daniela Morale, *A Fractional Jump-Diffusion Model for the Daily Italian Electricity Spot Price*, in preparation

2018 with Maria Jolis and Lluís Quer-Sardanyons, *Weak continuity of the solution of the solution of quasi linear fractional wave and heat spde's with respect to the fractionality parameter H*, in preparation

Spoken languages

Italian Native speaker

English B2/C1 level

Spanish B2 level

Catalan A2/B1 level

Programming skills

C First language learnt, now unused for a long time

Matlab The language that I used the most

R Some very basic notions

Other interests

Hobbies Food, politics, football, tennis