

# Lorenzo Facciaroni

## EDUCATION

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09.2022 - present **Master of Financial and Insurance Sciences** at Sapienza University.  
*Focus on Quantitative Finance*  
*Expected graduation in 07.2024*

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 - **Tutor** at Sapienza University:

- *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 Gestional 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.

## SKILLS AND QUALIFICATIONS

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### Programming Languages

<i>Advanced skills</i>	R, Latex
<i>Intermediate skills</i>	Sas, Python, Excel
<i>Basic skills</i>	Gretl, Matlab

### Languages

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

## CONFERENCES

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- 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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Mathematical analysis: functional analysis, theory of measure.

Stochastic processes: financial modelling, stochastic processes for finance.

Portfolio theory. Game theory, Nash equilibria.

Data analysis and data mining: PCA, linear regression, cluster analysis.