

## Francesco Castelli

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Date of birth: 13 March 1989  
Nationality: Italian



## Work Experience

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From February 2015

### Impact Graduate Program in UniCredit S.p.A, Milan and Rome

Program based in two years rotation-job in order to work and analyze all different aspects of bank.

First rotation: Commercial banking (February 2015 to October 2015): Working as personal consultant in mass market and as assistant in Private and Corporate.

From October 2014 to January 2015

### Consultant for Be Think, Solve and Execute S.p.A, Milan

UniCredit Optimization Project: substituted some Murex and datamart tables from SQL request of reports in order to optimize computing time; reporting analysis and reconciliation of financial reports.

From October 2013 to June 2014

### Warehouseman for Escentual, Cardiff

Order fulfillment from the placement to the delivery: Collection, handle any problems, package and shipment.

From May 2012 to August 2013  
and July 2014

### Interviewer and mystery client for Pragma-Research, Venice, Milan and Rome

Interviewer for ENI and RAI statistical surveys, inspect quality of sales staff and do private statistics as mystery client for mobile phone network and transport companies

From November 2007 to December 2012

### Cycling coach for Unione Ciclistica Mirano

Organize and manage training tables and tactics for competitions, coach 12/14 years boys, interact with their relatives and help them out in school and sport problems.

**Best Results:** Italian championship, Zorzetto Andrea in Chiavari (GE), July 2010; Italian speed championship, Zorzetto Andrea in Pordenone (PN), August 2011.

## Education

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From 3 October 2011 to 4 July 2014

### Master of Mathematics, University of Padua

Grade: First class Honours (110 cum laude \ 110).

**Financial and stochastic orientation.** Main subjects: Stochastic analysis, Stochastic processes, Stochastic methods in Finance, Differential equations, Numerical Methods, Data Analysis.

From August 2013 to June 2014

### Erasmus Project, Cardiff University

**Master thesis:** "Fractional bivariate Pearson diffusions with applications to Finance". Supervisor: Nikolai Leonenko;

**Course** "Operator algebras and non-commutative geometry", Final ETCS grade: A

From July 2012 to August 2012

### International Summer Program Management, University of Michigan, U.S.A.

Course "Management Skills Development", Final grade: A-

From October 2008 to October 2011

### Bachelor of Mathematics, University of Padua

Grade: 2.1 (101/110)

**Financial and probabilistic orientation.** Main subjects: Financial Mathematics, Statistic Mathematics, Mathematical economics, Probability theory, Numerical calculus.

**Thesis:** "A stochastic programming model for the optimal issuance of Government bonds". Supervisor: Tiziano Vargiolu.

From September 2003 to July 2008

Science and Math high school, Mestre, Final grade: 100/100

## Voluntary work

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From August 2014 to September 2014

**Teamwork project in Iberian Citadel of Calafell, Spain, " Fundació Pere Tarrés" association**

We created a wine press, did the grape harvest and production of the must, we fixed broken masonry ovens, sharing household chores.

From July 2013 to August 2013

**Teamwork project in the Arab Fortress of Alcalà la Real, Spain, "Young action for Peace" association**

We dug an old cemetery in order to devise a museum, collected stones and organized the classification, sharing household chores.

From August 2012 to September 2012

**Teamwork project in Wells Reserve at Laudholm, Maine, U.S.A. "Volunteer for Peace" association**

We arranged, set up and managed a two days craft festival in the natural environmental, learning about salt marsh ecosystem.

## Skills

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Languages

Italian: Mother tongue, English: Fluent, Spanish: Basic

Computer skills

**Scientific Software**

Good knowledge of Wolfram Mathematica and Matlab, basic one of GAMS and AMPL.

**Programming Languages**

Good knowledge of Microsoft Office, basic one of C++.

Social skills

**Interpersonal skills**

Good mediator and empathetic listener, resolute in taking decisions quickly, good at self-monitoring and self-awareness.

**Organizational skills**

Able to plan and prioritize tasks, ability to manage time, dealing with emerging problems and deadlines.

## Honors and Seminars

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**Organization of the seminar "Fractional Pearson diffusions",**

2 July 2014, University of Padua, department of Mathematics, edit by Professor Nikolai Leonenko, Cardiff University

**Seminar "Revenue management for the airline industry",**

held with the supervision of professor Luigi De Giovanni, June 2013.

**Mentor and life champion award,**

received from Province of Venice by reason of cycling team management skills and race results achieved, September 2011

**Award for the sportsmanship and friendship showed,**

received from Venice sport Committee as elected best cycling coach in 2010, December 2010.

March 25, 2015



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