Filippo Giovagnini

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Research interests

Stochastic PDEs, Stochastic Fluid Dynamics, Stochastic interacting particle systems.

Education

December 2023 – ongoing — **Imperial College London**,
Pure Mathematics, PhD on Stochastic Analysis, supervision of Prof. Dan Crisan.

September 2021 – October 2023 — **University of Pisa**,
Mathematics, Master of Mathematics, GPA – 30/30.
Graduation score: 110/110 cum laude

February 2023 - August 2023 — **ETH Zurich, exchange program**, *Spring Semester 2023*,
Winner of the only available scholarship assigned to University of Pisa.
Courses on Optimal Transport applied to Finance, Quantitative Risk Management, Applied Stochastic Processes and Economic Theory of Financial Markets

2018–2021 — **University of Pisa**,
Mathematics, Bachelor of Mathematics, GPA – 29.85/30.
Graduation score: 110/110 cum laude. Courses on Stochastic Calculus, Sobolev spaces, Differential Topology, BV spaces and Mathematical Finance

2013–2018 — **Liceo Città di Piero**,
Scientific high school.
Graduation score: 100/100 cum laude

Experiences

March 2024 - April 2024 — **Two months long intensive course on Fluid Dynamics at BCAM, Bilbao**, *BCAM, Bilbao*,
Winner of a grant for fully funded stay in Bilbao to take a specific introductory course in 2D/3D Fluid Dynamics.

February 2024 — **3 days workshop on Fluid Dynamics at Scuola Normale Superiore, Pisa**,
Lectures and Seminars on Stochastic Fluid Dynamics.

December 2023 - January 2024 — **Marking exams - Stochastic Calculus for Finance MSc RM-FE**, *Imperial College London*,
Marking the exams for the course held by Prof. Dimitri Papadimitriou.

January 2023 - June 2023 — **Official notes writing**, *50 hours of work*,
Writing official notes for the courses of Analysis 2 and Istituzioni di Analisi.

December 2022 — **Junior Math Days, SISSA 2022**, *3 days of stays offered by SISSA*,
Lectures, seminars and meeting with researchers and PhD students.

July 2022 - September 2022 — **Teaching assistant**, *50 hours of work*,
One week course for the first year students of the faculty of agriculture and substituting the Professor during the first period of lectures.

September 2021 — **Seasonal school at Scuola Superiore Sant'Anna**, *one-week course*,
Next-generation cyber-physical systems: software technologies, artificial intelligence, and design methodologies.