

# Curriculum vitae

## PERSONAL INFORMATION

### Fabio Viviano



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📅 Date of birth 03/03/1994 | 🇮🇹 Nationality Italian

## EDUCATION AND TRAINING

26/09/2016–Present

### Master of Finance and Insurance

EQF level 7

Università degli studi della Calabria, Rende (Italy)

This Master Degree is issued by the Department of Economics, Statistics and Finance of the University of Calabria entirely in English.

Main courses:

- **Financial risk management**, focusing on risk measurements like Value at Risk, Expected Shortfall, backtesting;
- **Quantitative models in finance**: Markowitz's Modern Portfolio Theory, Cox-Ross-Rubinstein model, Black-Scholes & Merton model;
- **Option pricing** in continuous framework by using the notion of brownian motions and Monte Carlo Simulation;
- **Financial Econometrics**: analysis and processing of financial data by implementing univariate models for volatility such as ARCH and GARCH models but also multivariate models;
- **Actuarial subjects** like Non-life and life insurance Mathematics, Risk Theory, and Social Securities.

Main projects carried out during these years:

- Pricing of American Basket Options by applying the Longstaff-Schwartz method implemented in R by exploiting the object-oriented programming;
- Analysis of the IBM's financial time series implemented in R using financial econometrics tools.
- Implementation of stochastic mortality models on Swedish population data in order to forecast future mortality patterns, and evaluate life annuity contracts.

26/09/2013–20/07/2016

### Bachelor of Statistics

EQF level 6

Università degli studi della Calabria, Rende (Italy)

Main courses:

- Financial Mathematics;
- Mathematical Analysis I and II;
- Probabilistic Models;
- Statistical Inference;
- Analysis of multidimensional data;
- Programming languages such as Java, R and DBMS.

The title of my bachelor degree's thesis is: "**Speculation on derivatives: the Barings Bank default**".

Supervisor: Prof. Massimo Costabile

Final Vote: 110/110 e Lode

## WORK EXPERIENCE

- 12/2016–08/2017 **Tutoring activity for Mathematical Analysis II**  
Università degli studi della Calabria, Rende (Italy)  
The purpose of that activity was to prepare students of the bachelor degree in statistics in that subject by implementing lessons focused on solving exercises and understanding the theory.
- 02/2016–04/2016 **Manager Data Analytics**  
Università degli studi della Calabria, Rende (Italy)  
The task of this activity was to analyze and manage data for the orientation sector of the University.
- 20/04/2017–Present **Student Representative of the Master of Finance and Insurance**  
Università degli studi della Calabria, Rende (Italy)

## PERSONAL SKILLS

Mother tongue(s) Italian

Foreign language(s)

	UNDERSTANDING		SPEAKING		WRITING
	Listening	Reading	Spoken interaction	Spoken production	
English	B2	B2	B1	B1	B2

Levels: A1 and A2: Basic user - B1 and B2: Independent user - C1 and C2: Proficient user  
[Common European Framework of Reference for Languages](#)

**Communication skills** Excellent communication skills acquired over the years through the world of associations and attending environments for political and social discussion.

**Organisational / managerial skills** Good organizational skills gained thanks to the planning and management of events aimed at the large and the small public. Excellent team-leading skills acquired through my academic experience.

**Job-related skills**

- Problem Solving
- Teamwork
- Willingness to learn
- Flexible
- Motivation
- Hardworking
- Efficiency

**Other skills** Excellent knowledge of operating systems such as Microsoft Windows (several versions) and of Office Package (Access, Excel, Word, PowerPoint, etc.).  
Good programming skills in Java and DBMS language.  
Good command of the R software used for statistical, financial and insurance subjects, and of GRET.L.

## Curriculum vitae

Driving licence B

**Dati personali** Autorizzo il trattamento dei miei dati personali ai sensi del Decreto Legislativo 30 giugno 2003, n. 196 "Codice in materia di protezione dei dati personali"  
**Dichiarazione resa ai sensi degli artt. 46 e 47 DPR N. 445/2000.**

**Data**

16/07/2018

**Firma autografa del dichiarante**

