

Ricardo ROMO ROMERO

PhD student

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Education

- 2005-2010 **Degree in Applied Mathematics Specialization in Computing**, *Universidad Autónoma del Estado de Hidalgo*, graduated by thesis, Pachuca, Hidalgo, Mexico.
- 2010-2012 **Master in Probability and Statistics**, *Centro de Investigación en Matemáticas A.C.*, graduated by thesis, supervised by D. Hernández-Hernández. Guanajuato, Guanajuato, Mexico
- 2012- **PhD in Financial Management**, *Université D'Evry*, supervised by M. Jeanblanc, T. Lim and E. Chevalier, Evry, France.

Laboral experience

- 2009 **Grupo Industrial ItalModa S.A. de C.V.**, *Project Manager*, Optimization area, Leon, Guanajuato, Mexico..
- 2009 **Universidad Autónoma del Estado de Hidalgo**, *Tutor*, Mathematics tutorial program, 90 hours for students of engineering. Pachuca, Hidalgo, Mexico.

Language

- Spanish **Native language.**
- English **TOEFL 587 score**, *Universidad Autónoma de Guanajuato*, 18-Jun-2012.
- French **DELFB1**, *Alianza Franco-Mexicana Guanajuato A.C.*, 16-May-2012.

Skills and abilities

- Management of computer languages for simulation studies.
- Industry consultant
- Processes Optimization.
- Interdisciplinary work.

Computer skills

OS	GNU/Linux (Ubuntu) Apple OS X Microsoft Windows	Texts	LyX (L ^A T _E X) OpenOffice Writer Word
Presentations	LyX (beamer) OpenOffice Impress	Spreadsheets	OpenOffice Calc Excel
Programming	C++ MATLAB R		

Given conferences

- 2009 “**What in the world is a Martingale?**”, *California State University of Channel Island*, 4th meeting of UAEH-CSUCI, Camarillo, California, United States.
- 2009 “**Cutting Project and its financial repercussion**”, *Conventions Palace*, XLII Mexican Society National Congress, Zacatecas, Zacatecas, Mexico.
- 2010 “**El problema del zapato**”, *Centro de Investigación Matemáticas A.C.*, Probability and Statistics Seminary, Guanajuato, Guanajuato, Mexico.
- 2010 “**¿Qué diablos es una martingala?**”, *Centro de Investigación Matemáticas A.C.*, Probability and Statistics Seminary, Guanajuato, Guanajuato, Mexico.
- 2010 “**The shoe’s problem**”, *Universidad del Mar*, First International Meeting on Industrial and Applied Mathematics, Huatulco, Oaxaca, Mexico.
- 2011 “**Matemáticas en la Industria del Calzado**”, *Benemérita Universidad Autónoma de Puebla*, Applied Mathematics Seminary, Puebla, Puebla, Mexico.
- 2012 “**From Newton to Ito, an introduction to BSDE**”, *Universidad Autónoma de Nuevo León*, Applied Mathematics Seminary, Monterrey, Nuevo León, Mexico.
- 2012 “**Stochastic Optimal Control and BSDE**”, *Universidad Veracruzana*, Stochastic control workshop, Xalapa, Veracruz, Mexico.
- 2012 “**Qu’est que c’est une Equation Différentielle Stochastique Retrograde?**”, *PhD seminar*, Université d’Evry, Evry, France..
- 2012 “**La construcción de un modelo de seguros en el mercado financiero**”, *II Simposio de Becarios y ex-becarios CONACYT en europa*, European Parliament, Strasbourg, France.
- 2013 “**Variable Annuities and Backward Stochastic Differential Equations**”, *University of Liverpool*, LMS-EP SRC Short Course: Common Themes in Financial and Actuarial Mathematics, Liverpool, United Kingdom.
- 2014 “**Variable Annuities indifference pricing with BSDE**”, *Auditorium Albert II*, Actuarial and Financial Mathematics Conference Interplay between Finance and Insurance, Brussels, Belgium.
- 2014 “**Indifference fee rate for variable annuities**”, *IMB, Université de Bordeaux, France*, Second Young researchers meeting on BSDEs, Numerics and Finance, Bordeaux, France.
- 2014 “**Indifference fee rate for variable annuities**”, *MCE Conference Centre*, 8th World Congress of the Bachelier Finance Society, Brussels, Belgium.

Topics of interest

- Stochastic control and optimization.
- Backward stochastic differential equation.
- Filtration enlargement.
- Applied mathematics in industry.
- Pattern recognition.

Other information

- Finalist in national math and programming contests.
 - Attendance at numerous conferences of probability and applied mathematics.
 - Participation in the Technical Board Student Autonomous University of Hidalgo State.
 - Participation in workshops of solution of industrial problems.
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Last update January 2015.