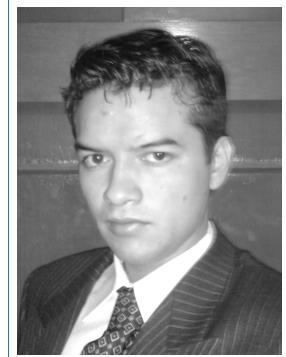


# Ricardo ROMO ROMERO

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 **DELF B1** , 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 <sup>A</sup> T <sub>E</sub> 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-EPSRC 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.

Last update January 2015.