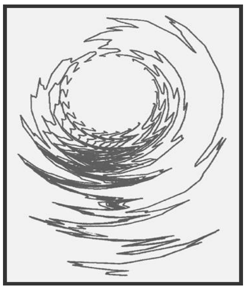

Curriculum Vitae of Tiziano Vargiolu

Academic Studies

- 1996 - 1998: doctoral school ("Corso di Perfezionamento") in Mathematics at the Scuola Normale Superiore of Pisa.
- 1996 - 1997: Diplome d'Etudes Approfondies (equivalent to a Master) of Probability and Applications at the University of Paris VI ``Pierre et Marie Curie''.
- 1992 - 1995: "Corso Ordinario" at the Scuola Normale Superiore of Pisa.
- 1991 - 1995: graduation in Mathematics at the University of Pisa.

Academic Appointments

- July 1998 - now: Assistant Professor ("Ricercatore") at the Department of Pure and Applied Mathematics at the University of Padova.

Scholarships and Fellowships

- November 1997: IMPAN - Institute of Mathematics of the Polish Academy of Sciences, in Warsaw.

Scientific Activity Abroad

- November 1997: IMPAN - Institute of Mathematics of the Polish Academy of Sciences, in Warsaw.
- October 1996 - March 1997 and September 1997: Laboratoire de Probabilités of the University of Paris VI ``Pierre et Marie Curie''.

Research Groups

- Local coordinator of the CNR Strategic Project *Modellizzazione matematica di fenomeni economici*
- Member of the group "ex-60%" of Probability of the University of Padova;
- Member of the local unit of the Research Group of Relevant National Interest (ex 40%) *Processi stocastici, calcolo stocastico e applicazioni*
- Member of the EU-Research Training Network DYNSTOCH
- Member of the INDAM group GNAMPA

- Member of the group FIQUAM *Methodes quantitatives en Finance* of the CNRS

Research Interests

- Discrete time and continuous time stochastic control;
- SDE in Hilbert spaces;
- Interest rates models;
- Market and credit risk.

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