Ottavia Telve

Curriculum Vitae

Dipartimento di Matematica
Università di Torino
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Education & Positions

November 2014 – Present, Ph.D. Candidate in "Applied Mathematics" at University of Torino and Politecnico of Torino.

September 2011 – June 2012, Second Level Master in "Insurance and Risk Management", Collegio Carlo Alberto (Moncalieri).

2011, Master Degree in Mathematics 110/110 cum laude, University of Torino.

2009, Bachelor Degree in Mathematics, University of Torino.

Work Experience

2012 – Present, Quantitative Risk Manager for several Italian SgR, an English LLP and an Italian Pension Fund.

Research Interests

First Passage Times of Stochastic Processes with Application in Financial Risk Management.

Study of stochastic models that describe the evolution of the returns of a portfolio focus on the correlation of underlying assets.

Copulae Application in Risk Management.

Publications

1. Joint densities of first hitting times of a diffusion process through two time-dependent boundaries (with L. Sacerdote and C. Zucca) Advances in Applied Probability 46 (2014), no. 1, 186-202. (2014)
2. Does a larger carrying capacity for an exotic species allow environment invasion? Some considerations on the competition of red and grey squirrels (with A. Gosso, V. La Morgia, P. Marchisio and E. Venturino) "Journal of Biological Systems"; 20(3): 221-234. (2012)

Teaching

Course for Degree in Mathematics: Statistics and Data Mining Module I (2013/2014)

Course for Degree in Mathematics, Probability and Statistics (2012/2013)

Course for Degree in Mathematics for Finance and Insurance: Laboratory of Statistics with SAS (2012/2013)

Tutorship for the courses: Probability and Statistics (Mathematics), Elements of Probability and Statistics (Informatics)

Supervisor for 3 Bachelor degrees.