

Luca Pelizzari

luca.pelizzari@univie.ac.at

Date of birth: 14.01.1996

Citizenship: Swiss

Education

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|-------------------|---|
| 10/2025 – present | Postdoctoral researcher
University of Vienna
Department of Statistics and Operations Research
Supervision: Christa Cuchiero |
| 04/2025 – 09/2025 | Postdoctoral researcher
WIAS and TU Berlin
Supervision: Peter Bank and Christian Bayer
– Member of the CRC/TRR 388 Rough Analysis, Stochastic Dynamics and Related, Project B03 |
| 2022 – 2025 | Doctoral Candidate in Mathematics
WIAS and TU Berlin
Supervision: Christian Bayer and Peter Friz
– Member of the MATH+ Project AA4-2 : “Optimal Control in Energy Markets Using Rough Analysis and Deep Networks”
– Since 07/2024: Associated to the graduate school IRTG-2544 : “Stochastic Analysis in Interaction”
Grade: 1.0 (Summa cum laude) |
| 2020 – 2022 | Master of Science in Mathematics
ETH Zürich
Supervision: Dylan Possamai
– Major Mathematics 90 ETCS
Grade: 5.88 |
| 09/2019 – 12/2019 | Study Abroad in Mathematics (Erasmus Semester)
University of Birmingham, United Kingdom |
| 2016 – 2020 | Bachelor of Science in Mathematics
University of Zurich
– Major Mathematics 150 ETCS
– Minor Banking & Finance 30 ETCS
Grade: 5.5 |

2015 – 2016	Federal A-level exam (Matura) WKS Bern – “Passerelle”, full-time
2014 – 2015	Federal commercial professional baccalaureate WKS Bern – Full-time
2011 – 2014	Federal Diploma of Vocational Education and Training (EFZ) Wirtschaftsmittelschule Thun Schadau – Focus on economics
2008 – 2010	Secondary School OS Progymatte Thun

Teaching & Supervision Experience

01/2025 – 04/2025	Teaching Assistant of Dr. Lukas Lüthrath Department of Mathematics – TU Berlin – Lecture: Insurance mathematics – Giving weekly exercise classes & deputy lecturer
08/2024 – 08/2025	Co-supervision of Master student jointly with Dr. Christian Bayer TU Berlin
02/2022 – 09/2022	Teaching Assistant of Professor Vincent Tassion (30% workload) Department of Mathematics – ETH Zurich – Lecture: Probability Theory & Statistics – Giving weekly exercise classes – Weekly corrections of exercise sheet
09/2021 – 01/2022	Teaching Assistant of Professor Wendelin Werner (30% workload) Department of Mathematics – ETH Zurich – Lecture: Probability Theory – Giving weekly exercise classes – Weekly corrections of exercise sheets
08/2018– 08/2021	Assistant of Professor Christiane Barz (40% workload) Institute of Mathematics of Economics – University of Zurich – Support lecturer by preparing material (exercise sheets, lecture notes, online quizzes) with Latex – Collaboration on research projects in the field of modelling and optimization of stochastic dynamic systems

09/2020 – 02/2021	Teaching Assistant of Professor Jean Bertoin (20% workload) Institute of Mathematics– University of Zurich – Lecture: “Lineare Algebra für Naturwissenschaften” – Giving weekly exercise classes – Weekly corrections of exercise sheets
02/2020 – 06/2020	Teaching Assistant of Professor Christoph Luchsinger (20% workload) Institute of Mathematics– University of Zurich – Lecture: “Stochastik für Naturwissenschaften” – Corrections of exercise sheets
09/2018 – 06/2019	Assistant of Professor Christoph Luchsinger (20% workload) Institute of Mathematics– University of Zurich – Lecture: “Analysis für Naturwissenschaften” – Giving weekly exercise classes – Weekly corrections of exercise sheets

Computer skills

Programming	Matlab & R – good knowledge Python – very good knowledge Github: https://github.com/lucaPelizzari
Text and presentation	Microsoft Word / Microsoft PowerPoint – very good knowledge Latex – very good knowledge
Spreadsheet	Microsoft Excel – very good knowledge

Languages

German	Mother tongue
French	Good knowledge in writing and speaking (Delf B2-level)
English	Very good knowledge in writing and speaking (C1-level)

Organisation

24 – 26.06.2024	19th Berlin-Oxford Young Researchers Meeting on Applied Stochastic Analysis WIAS, Berlin, Germany.
01.07.2024	Developments in Computational Finance and Stochastic Numerics - Honouring John Schoenmakers on the occasion of this retirement WIAS, Berlin, Germany.
