Tomás Carrondo

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Education

09/2022 - Present	**Delft University of Technology** **MSc in Applied Mathematics** Specialisation: Stochastics and Financial Mathematics Expected to conclude in the summer of 2024 *Current GPA: 9/10*
09/2021 - 07/2022	Additional year as a graduate
09/2018 - 07/2021	**Instituto Superior Técnico, University of Lisbon** **BSc in Applied Mathematics and Computation** *Final GPA: 17/20*

Research

- **MSc Thesis**
  Universality of Signatures in Rough Path Spaces —
  A Kernel-Theoretic Approach to Local and Global Approximations

  The thesis explores the approximation capabilities of *signatures* within rough path spaces, focusing on both local and global universality. It revisits the concept of *universality* from a kernel-theoretic perspective and extends the scope beyond compact domains by introducing the framework of weighted spaces and elaborating on the notion of *global universality*.

  Co-supervised by Prof. Christa Cuchiero and Prof. Fenghui Yu. *Grade: pending.*

- **BSc Thesis**
  Road to Persistence — An Introduction to Topological Data Analysis

  The thesis offers a comprehensive introduction to Topological Data Analysis, with a particular focus on the concept of Persistent Homology.

  Supervised by Prof. Roger Picken. *Grade: 20/20*

Positions

09/2023 - 03/2024	**Delft University of Technology** Teaching assistant (grading and exercise classes): *Martingales and Brownian Motion* (MSc level), *Introduction to Financial Mathematics* (MSc level), *Differential Equations* (BSc level)
07/2023 - 11/2023	**ING Bank, Amsterdam** Intern at Credit Risk Model Validation

Languages

- **Portuguese:** native
- **English:** Cambridge certificate, C2 level