Andrea Bovo

Curriculum Vitae

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Personal information

first name	Andrea
last name	Bovo
date of birth	04 August 1994
nationality	Italian

Research Interest

Stochastic games, optimal stopping problem, singular stochastic control, free-boundary problems, mathematical finance.

Professional Experience

Dec 2022 – Currently **Postdoctoral researcher**.
School of Management & Economics (Dept. ESOMAS), University of Torino, Torino.

Education

2019 – 2022 **PhD (Statistics), University of Leeds**.
Title: 'Stopper vs. Singular-Controller Games'. Subject areas: Zero-Sum Stochastic Games, Stochastic Calculus, Singular Control, Optimal Stopping.

2016 – 2018 **MSc in Stochastic and Data Science, Mathematics, University of Torino**.
Final Grade: 110 out of 110 cum laude
Thesis Title: An Introduction to Malliavin Calculus and Hörmander's Theorem

2013 – 2016 **BSc in Mathematics, University of Trento**, *Final Grade: 95 out of 110*.

2008 – 2013 **Istituto Tecnico per Geometri 'Cangrande della Scala' Verona**.

Pubblications

Bovo, A..
Stopper vs. Singular-Controller Games. PhD Thesis

Bovo, A., De Angelis, T. and Issoglio, E..
Variational inequalities on unbounded domains for zero-sum singular-controller vs. stopper games. To appear in **Mathematics of Operations Research.** ArXiv: http://arxiv.org/abs/2203.06247

Papers under review

Bovo, A., De Angelis, T. and Palczewski, J..
Zero-sum stopper vs. singular-controller games with constrained control directions.
ArXiv: https://arxiv.org/abs/2306.05113

Bovo, A., De Angelis, T. and Palczewski, J..
Stopper vs. singular-controller games with degenerate diffusion.
ArXiv: https://arxiv.org/abs/2312.00613

Preprint

Bovo, A. and De Angelis, T..
On the saddle point of a zero-sum stopper vs. singular-controller game

Invited Talks

Conference 'Young Researchers in Stochastic Control and Games' in Bielefeld, December 2023

Contributed Talks

Conference ‘11th General AMaMeF Conference’ in Bielefeld, June 2023

Torino-Bath Workshop in Applied Probability and Mathematical Statistics, Torino, June 2023

Conference ‘Third Italian Meeting On Probability And Mathematical Statistics’ in Bologna, June 2022

Workshop ‘Stochastic Games and Martingale Optimal Transport’ in Milan, May 2022

Workshop ‘13th International Workshop on Stochastic Models and Control’ in Lübeck-Travemünde, March 2022

Conference ‘10th General AMaMeF Conference’ in Padova (online), June 2021

Second ‘Stochastics and Actuarial workshop - Liverpool, Leeds and York (SALLY)’ in Leeds (online), June 2021

Conferences

Workshop ‘Stochastic Games with Asymmetric Information’, Warsaw, June 2023

Workshop ‘XXIV Workshop on Quantitative Finance’, Gaeta, April 2023

Colloquium ‘4th Spring Colloquium on Probability and Finance’, Padova, April 2023

Colloquium ‘9th International Colloquium on BSDEs and Mean Field Systems’ in Annecy, June 2022

Conference ‘3rd Spring Colloquium on Probability and Finance’ in Padova, April 2022

Online School ‘First Santander Financial Engineering School’, March 2021

Winter School ‘Theory and Practice of Optimal Stopping and Free Boundary Problems’ in Leeds, January 2021

Summer School ‘Equilibria in Financial Markets: General Equilibrium and Game Theoretic Perspectives’ in Bielefeld, July 2020

Workshop ‘Stochastic Control and Games Under Ambiguity’ in Leeds, April 2019

Workshop ‘BSDEs, Information and McKean-Vlasov equations’ in Leeds, September 2018

Teaching Experience

Stochastic Calculus and Mathematical Finance, *University of Torino*, Scienze economico-sociali e matematico-statistiche, 20∼30H.
Tutor: face-to-face tutoring; AY 2022/2023, 2023/2024

Probability for Finance, *University of Torino*, Scienze economico-sociali e matematico-statistiche, 20∼30H.
Tutor: face-to-face tutoring; AY 2022/2023, 2023/2024

Matematica Generale, *University of Torino*, Scienze economico-sociali e matematico-statistiche, 35∼40H.
Tutor: face-to-face tutoring; AY 2022/2023, 2023/2024

Stochastic Calculus for Financial Applications, *University of Leeds*, Mathematics.
Marker: homework and exam; AY 2019/2020, 2020/2021, 2021/2022

Financial Mathematics 3, *University of Leeds*, Mathematics, 23H.
Tutor and Marker: face-to-face tutoring, marking homework and exams; AY 2019/2020, 2020/2021, 2021/2022

Financial Mathematics 2, *University of Leeds*, Mathematics, 23H.
Tutor and Marker: face-to-face tutoring, marking homework and exams; AY 2019/2020, 2020/2021, 2021/2022

Probability and Statistics 2, *University of Leeds*, Mathematics, 10H.
Tutor:face-to-face tutoring and marking homework; AY 2019/2020

Matematica per l'Azienda, *University of Torino*, Management and Economics, 90H.
Tutor: face-to-face tutoring; AY 2017/2018

Student Representative, *University of Trento*, Matematica. AY 2014/2015, 2015/2016.

Torino, 18 gennaio 2024