

PAOLO CARESSA: VITA

GENERALITIES

I was born in Rome where still I live (but I also experienced Viterbo, Florence and Parma). My citizenship is Italian, and my mother tongue is Italian, but I also speak in English (which I also read/write), Spanish and a bit of French.

As many others in my family I have a certain bent for ornate drawing, and the passion for paintings, sculptures and figurative arts in general. Also I am interested in literature, and I have had some experiences in this field (as SF writer and editor). I also enjoy in reading essays on science and philosophy.

EDUCATION AND SKILLS

I am a mathematician: I held my BS+MS Italian equivalent degrees (*Laurea in Matematica*) in Pure Mathematics, getting full marks *cum laude* at Rome University (my thesis won the first edition of *Tricerrì's Prize*). I also held a Ph.D. equivalent degree (*Dottorato di ricerca*) in Mathematics (with a thesis on Differential Geometry) at Florence University. My Erdős è number is five.

Also I am also proficient in projecting and developing software: my mother tongue is C/C++ (ANSI C89, ANSI C99, ANSI C++, STL, C Win32 Sdk) but I also master C#, HTML, Java, TeX/LaTeX, Matlab, Fortran 90/95, XML, SQL and elder creatures like Visual Basic, Forth (83, FIG, ANSI), Fortran 77, Lisp (Common, Scheme), Modula-2, Pascal.

I developed under several OS': Windows (9*/200*/NT/XP) and UNIX (Sun, AIX, Linux, FreeBSD), and I used several tools: MS Visual Studio (.NET), MS Office, Intel C/C++/Fortran compiler and debugger, Intel MKL/IMSL libraries, Maple, Matlab, Murex 2000, and on UNIX environments cvs, doxygen, emacs, X and several C/C++ compilers.

RESEARCH AND PROFESSIONAL EXPERIENCES

During my Ph.D. studies I participated to several international congresses in Pure Mathematics, and also I was invited as a speaker in several occasion both within workshops and for single seminars and talks.

I have published three papers on referred mathematical magazines (I have four citations in the *Mathematical Review*) and some minor paper on workshop proceedings.

Between 1998 and 2004, I have had positions either as researcher, or as teacher or both in different italian universities: Indam (*Advanced Mathematics Italian*

Institute), Rome I, Rome II, Rome III, Florence (Mathematics Department and Applied Mathematics Department) and Parma.

I also worked as a consultant in the IT between 2001 and 2005, for some enterprises and software houses: in particular in the project and development of an AI application aimed at text classification, in the design, documentation and project management of IT systems for the public administrations, and as consultant on the security of software systems.

In 2005 I started to work as full-time consultant for an important Italian bank, in the field of quantitative finance, both as a mathematician (mathematical models) and as computer scientist (developing and interfacing with existing systems).

From 2005 to 2008 I have a full-time permanent position in the quantitative finance group of a bank, where I develop in C/C# exploiting parallel architectures and state of the art pricing algorithms, being particularly involved in models aimed at derivatives pricing.

From 2008 to 2009 I dealt with Risk Management in the same bank but in Milan.

From 2009 I work as ICT Project Manager for a s/w house in Rome.