

# Tomás Carrondo

**E-mail:** [tomas.carrondo@gmail.com](mailto:tomas.carrondo@gmail.com)   **Webpage:** [tomascarrondo.github.io](https://tomascarrondo.github.io)   **LinkedIn:** [linkedin.com/in/tcams/](https://linkedin.com/in/tcams/)

Determined Mathematics student with a track record of success, demonstrating proficiency across diverse mathematical domains. Equipped with coding experience and a fervent interest in both theoretical concepts and practical applications, particularly within Finance. Driven by a passion for academia and dedicated to making impactful contributions in the field.

## Education

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### Delft University of Technology

09/2022 - Present: MSc in Applied Mathematics - Stochastics and Financial Engineering

- **Current GPA:** 9 out of 10
- Presently immersed in the MSc thesis, co-supervised by Prof. Christa Cuchiero and Prof. Fenghui Yu. The topic focuses on signature-based techniques applied to optimal stopping problems. Specifically, the aim is to leverage weighted spaces and global universality results to extend and streamline existing signature-based methodologies, leading to robust insights within finance. Expected to conclude in the summer of 2024.
- **Current research interests:** Rough Path Theory, Signature-based methods, Optimal Transport, Kernel Theory, Machine Learning, Robust Finance.

### Instituto Superior Técnico, University of Lisbon

09/2021 - 07/2022: Additional year as a graduate, thus completing over 200 ECTS through various courses.

09/2018 - 07/2021: BSc in Applied Mathematics and Computation

- **Final GPA:** 17 out of 20 (First class)
- This degree offered comprehensive education across major branches of Mathematics, fostering robust theoretical foundations. In addition to a wide range of theoretical courses, it encompassed various applied courses, some featuring a significant programming component. Guided by Prof. Roger Picken, my BSc thesis delved into Topological Data Analysis, with a focus on Persistent Homology, achieving a score of 20/20 marks.

## Teaching Experience

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### Delft University of Technology

09/2023 - Present: Teaching Assistant of multiple courses

- Martingales and Brownian Motion (MSc level): Exercise classes and grading
- Introduction to Financial Mathematics (MSc level): Grading
- Differential Equations (BSc level): Grading

## Professional Experience

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### ING Bank, Amsterdam

07/2023 - 11/2023: Intern at Credit Risk Model Validation

## Languages

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Portuguese: Native

English: C2 Level

Italian: B1 Level