CURRICULUM VITAE(*)

PERSONAL DETAILS

Name and surname | PhD. Cristina Donatucci

EDUCATION

Date | 04/2016

University | Università Roma Tre

Title of qualification awarded | **Philosophiae Doctor in Mathematics** with a thesis titled "New methods for degenerate stochastic volatility models".

Date | 28/03/2011

University | Università La Sapienza Roma

Title of qualification awarded | **Second Degree in "Mathematics for Applications** " (110/110 cum laude)

Date | 16/07/2008

University | Università La Sapienza Roma

Title of qualification awarded | **First Degree in "Mathematics** " (110/110 cum laude)

PUBLICATION

Donatucci, C., Papi, M., Pontecorvi, L., "*Weighted Average Price in the Heston model with Stochastic Volatility*". Accepted for publication on `Decisions in Economics and Finance'

Date | March 2016

RESEARCH THEMES

Numerical analysis of PDE, Stochastic Volatility Models for Quantitative Analysis, High Performances Computing.

FELLOWSHIPS/AWARDS ACCADEMIC COLLABORATION

Collaboration for the drafting of pre-printing papers numerical and computing correlated. In particular for the optimization of numerical methods in place for mathematical differential stochastic model.

WORKING EXPERIENCE

01/12/2014 , Employee

Current position

In compliance with the Italian legislative Decree no. 196 dated 30/06/2003 and subsequent modifications, I hereby authorize you to use and process my personal details contained in this document

Security Holding, who define the Group's strategy and guidelines on security, the security KPIs and ensure reporting to top management. Moreover the function promotes the best practice sharing across Countries and monitor their implementation.

Relevant change in role(s) within ENEL Group

Enel, Security, Information Security: Implementation of Business Impact Analysis and the Risk Assessment Following the Gap Analysis correlated with the ISRA methodology. Collaboration for the system of management of Information Security request (WL/BL.)

Global Experience of 7 months in some Countries' group: Spain, Colombia, Chile, Perù, joining the program "Young Mobility Program."

01/10/2012- 01/12/2014
Enel Italy, Security Row, supported the countries (Russia- Romania-Slovakia and all the other collected under the name of Rest of the World) for the processes related to Governance and put effort into Travel Security Process.

INTERNATIONAL EXPERIENCE (WITHIN OR BEFORE JOINING ENEL GROUP)

01/04/2011-01/09/2011 (*starting-ending date*), Quantum, Barclays' Bank, England (Intership with "BARCLAYS Capital" (Main London bank). It was implemented a new numerical methods to solve equation related to model for pricing derivatives and options. The stochastic models studied were correlated with spread option and Asiatic options.

01/04/2011-01/09/2011 During the Intership with "BARCLAYS Capital joined the Project for LSVcalibration model. I was a team member; the team was made of 10 people located in the same banks; the time effectively spent in team activities was 1/5 of whole working day.

As PHD I am in contact with international University for subject related to PHD studies.

COMPUTER LANGUAGES

Great use familiar Windows environment and excellent knowledge of Microsoft Office, various browser for Internet browsing and e-mail client.
Programming experience with knowledge of languages such as C, Mathematica and Matlab (code usually and familiarly developed in Matlab).

LANGUAGES

Italian (Mother Tongue (s))

English- Advanced (IELTS Certification)

Spanish-advanced

In compliance with the Italian legislative Decree no. 196 dated 30/06/2003 and subsequent modifications, I hereby authorize you to use and process my personal details contained in this document