Luis Mario Chaparro Jáquez

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Technical skills

- <u>Mathematics</u>: Stochastic Calculus, Partial Differential Equations (PDEs), Numerical Methods, Stochastic Processes.
- Programming: Python, C, R.
- Software and technologies: Linux based OS, Microsoft Windows, Spreadsheets software (LibreOffice Calc, Microsoft Excel and Google Sheets), PTEX.

Education

PhD Mathematics

University of Leeds, UK, 2021-Present (Deadline set on the 31st December 2024).

- Delved into the study of the convergence analysis of numerical schemes for SDEs with drifts living in spaces of distributions (generalized functions), as opposed to the classical case where coefficients of SDEs are functions which we can simply evaluate, in addition of implementing robust numerical schemes for the analysis of multiple cases of the problem. Although this academic work is highly theoretical the applicability of the foundational knowledge in probability, and in particular SDEs, for derivative pricing is a topic which fascinates me.
- This research was presented in a number of domestic and international conferences always having the opportunity to discuss results with the top researchers in the field, where I benefited from having an energetic approach to collaboration.
- Organized the Statistics and Probability Postgraduate Researchers' Seminar and served as PGR representative for my fellow Statistics students, which helped me develop extra logistic and organisation skills.

BEng Engineering Mathematics

Autonomous University of Chihuahua, Mexico, 2015-2020

- Wrote a thesis reviewing modern probability theory from the point of view of measure theory allowing me to gain the some of the knowledge required to start my PhD and starting to think in a research oriented way.
- Established the Science Club "Johan Carl Friedrich Gauss", which I presided it for 3 years and allowed me to enhance my communication and logistic skills. This club provided to my faculty a regular space for researchers and students to present their work.

Work experience

The Brilliant Club Scholars Programme

Tutor, UK, 2021-Present.

- Delivered tutorials in three different terms for talented students from under-represented backgrounds with the aim of sparking interest in higher education, where I treated topics I felt passionate about in the hope to inspire students.
- Strengthened communications skills by explaining advanced topics to a non-specialized and diverse audience, also allowed me to gain knowledge about the British school system.

Grupo Chaol S.A. de C.V.

Data analyst, Mexico, 2019-2021.

- Processed data obtained by the VIAKO app using the R programming language in order to help the decision making process for the company using tools from data visualization and statistics.
- Exercised the knowledge on the R programming language and libraries like the *Tidyverse* and *Shiny* to analyse data and present results.
- Improved the knowledge of spreadsheets helping to optimize inventory, and human resources processes using spreadsheets software such as Microsoft Excel and Google Sheets.