Ricardo Huamán-Aguilar

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EDUCATION

`PhD in Mathematical Finance` - University of Alberta, Canada (2015).

`MSc in Applied Mathematics` - Pontificia Universidad Católica del Perú (2008).

`Master in Economics and Finance`
- CEMFI, Centro de Estudios Monetarios y Financieros, Spain (2003).

`B.Sc in Economics and Economist`. Universidad Pedro Ruiz Gallo, Perú (1998).

OTHER STUDIES

`XLIII Curso de Extensión Universitaria para Economistas`, BCRP, Perú.

JOB EXPERIENCE

- `Full-time professor` at PUCP (current position),
  Department of Economics.
- `Post-doctoral researcher` at Boston University (Aug. 2016 - Jul. 2017),
  Mathematical Finance Program.
- `Teaching`: Boston University (2016-2),
  Mathematical Finance Program.
- `Teaching`: Pontificia Universidad Católica del Perú (2016-1, and other years),
  Department of Economics, and Department of Sciences.
- `Teaching Assistant`: University of Alberta, Canada (2009-2015),
  Department of Mathematical and Statistical Sciences.
- `Consultant`: Debt Department, Ministry of Finance, Peru (2004-2008).

PUBLICATIONS/RESEARCH

- *The Optimal Control of Government Stabilization Funds* (2020),
  `submitted` (with A. Cadenillas).
- *On the Failure to Reach the Optimal Government Debt Ceiling* (2018),
  `Risks`, 6(3), `https://doi.org/10.3390/risks6040138` (with A. Cadenillas).
- *Explicit Formula for the Optimal Government Debt Ceiling* (2016),
  `Annals of Operations Research`, 247(2), 415-449, (with A. Cadenillas).
- *Government Debt Control: Optimal Currency Portfolio and Payments* (2015),
  `Operations Research`, 63(5), pp. 1044-1057 (with A. Cadenillas).

RESEARCH/TEACHING INTERESTS

- Optimal Portfolios, Derivatives Pricing, Market and Credit Risk Management,
- Mathematical Finance and Computacional Finance.

CONFERENCES PRESENTATIONS

- "An Explicit Formula for the Optimal Debt Ceiling" at *SIAM Conference on Financial Mathematics and Engineering*, Chicago, Illinois, USA, November 2014.
- "A Theoretical Framework for Government Debt Control: An Explicit Formula for the Optimal Debt Ceiling", at *Second Industrial-Academic Workshop on Optimization in Finance and Risk Management*, Fields Institute for Research in Mathematical Sciences, Toronto, September 2013.

ACADEMIC HONORS AND AWARDS

- `Mitchell GS4 Scholarship` granted by the Department of Mathematics and Statistical Sciences of University of Alberta *in honor of outstanding performance and research*, summers 2012 and 2013.
- `AFA Doctoral Student Travel Grant` to attend the *Annual Meeting of the American Finance Association* in San Diego, California, USA, January 2013.
- `Outstanding Master Thesis` (the highest distinction), Pontificia Universidad Católica del Perú, 2008.
- *Full Scholarship* granted by The Bank of Spain to study the `Master Program in Economics and Finance`, CEMFI, Spain, 2001-2003.
- *Full Scholarship* granted by the Banco Central de Reserva del Peru to study the `Master in Economics` at Pontificia Universidad Católica, Peru, 1996-1998.
- *Best student* in the `Course of Selection 1995`, organized by the Banco Central de Reserva del Peru, Peru, August, 1995.

COMPUTER SKILLS

- *Operating Systems:* Linux Ubuntu, Mac OS X, Microsoft Windows.
- *Software for Office and Scientific Writing:* Libre Office, Microsoft Office, LaTeX, Beamer.
- *Mathematical and Statistical Software:* Familiar with Matlab, Mathematica, and **R**.
- *Basic knowledge of other Programming Languages:* Familiar with Python, Fortran, and C^{++}.

LANGUAGES

Fluent in English and Spanish.

HOBBIES AND EXTRA-ACADEMIC ACTIVITIES

- Soccer, Dancing, and Jogging.
- Psychology and Philosophy.