

# Junior Parfait Ngalamo

Ph.D. Student

## Personal Information

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Address	University of Verona - Department of Economics Room 1.13, Polo Santa Marta, via Cantarane, 24 37129 - Verona
E-mail	juniorparfait.ngalamo@univr.it
Nationality	Cameroonian
Date of Birth	09.01.2000

## Research Interests

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- Derivative Pricing and Hedging in Financial Markets
- Deep Learning for Finance
- Stochastic Optimal Control Theory with Applications in Finance

## Education

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2024 - Present	<b>PhD in Mathematics and Data Analytics for Finance</b> Department of Economics University of Verona
2023 - 2024	<b>Young African Mathematicians (YAM) Fellowship</b> Mathematics Münster University of Münster Thesis title: <i>Portfolio Optimization in Financial Markets with Different Currencies</i>
2022 - 2023	<b>Structured Master in Fundamental Sciences (Distinction)</b> African Institute for Mathematical Sciences (AIMS-Cameroon) University of Buea Thesis title: <i>Least Squares Monte Carlo Methods for Solving Stochastics Optimal Control Problems</i>
2020 - 2022	<b>Master in Mathematics</b> Department of Mathematics and Computer Sciences University of Dschang Thesis title: <i>Machine Learning; Theory and Applications</i>
2017 - 2020	<b>Bachelor in Applied Mathematics</b> Department of Mathematics and Computer Sciences University of Dschang

## Teaching Activities

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Winter 2021	Exercise Class in Integral Calculus and ODEs Bachelor Degree in Computer Sciences - University of Dschang
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2019 - 2022

Tutoring in Mathematics, Physics and Chemistry  
High School Students - Genius Academy

### **Conferences, Workshops and Seminars**

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April 2025	Attended the XXVI Workshop on Quantitative Finance Palermo 15-17 April 2025, University of Palermo
July 2024	Presentation at the YAM Seminar University of Münster
December 2023	Presentation at the Stochastic Research Seminar BTU-Cottbus

### **Language Skills**

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French	Native
English	Fluent
Italian	Basic Level (A2)

### **Computer Skills**

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Operating Systems	LINUX and Windows
Programming	Python, Matlab
Other	Microsoft Office, LATEX

### **Leadership and Interpersonal Skills**

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2022 - 2023	Students' delegate AIMS-Cameroon
2022 - 2023	Head of give-back team mathematical olympiad AIMS-Cameroon
2020 - 2021	President of the student association of the faculty of sciences, University of Dschang