

Identification

- Name: Gonçalo José Nunes dos Reis
- Address: École Polytechnique - CMAP
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France
- Contacts: Phone: +351965382477, Fax: +33169334646,
- Date of birth: 05-12-1980
- Nationality: Portuguese

Positions

Currently

- Postdoctoral position at École Polytechnique since April 2009

Past

- Scientific researcher at Humboldt University, October 2008 to March 2008

Education

Ph.D

- Ph.D. with Prof. Dr. Peter Imkeller at the Humboldt University in Berlin with title: “On some properties of solutions of quadratic growth BSDE and applications in finance and insurance”, since September 2004

Laurea Thesis

- “Numerical Methods in Stochastic Differential Equations” with Prof. Dr. Anabela Cruzeiro as scientific supervisor (grade of 19 in 20)

Diploma

- Degree in “Applied Mathematics and Computer Science” (LMAC) with a major in Numerical Analysis at Instituto Superior Técnico in Lisbon, with an average grade of 16 (in 20), from 1998 until 2004

Publications

Peer reviewed

- S. Ankirchner, P. Imkeller, G. dos Reis, *Classical and Variational Differentiability of BSDEs with Quadratic Growth*, Electron. J. Probab. 12 (2007), no. 53, 1418–1453 (electronic), MR2354164
- S. Ankirchner, P. Imkeller, G. dos Reis, *Pricing and hedging of derivatives based on non-tradable underlyings*, July 2007, To appear in Mathematical Finance

Submitted

- U. Horst, T. Pirvu, G. dos Reis, *On Securitization, Market Completion and Equilibrium Risk Transfer*, June 2009
- P. Imkeller and G. dos Reis, *Path regularity and explicit convergence rate for BSDE with truncated quadratic growth*, May 2009

In preparation

- P. Imkeller, J. Zhang, G. dos Reis, *Results on numerics for BSDE with drivers of quadratic growth*

- Research Groups**
- Centre de Mathematiques appliquées- CMAP
Section of Stochastic and Finance
 - Centro de Matemática e Aplicações - CMA/UNL
Section of Actuarial and Mathematical Finance
 - DFG Research Center Matheon - Mathematics for key technologies
Project E2: Hedging of external risk factors: Weather and climate
- Grants & Funding**
- Scholarship funded by the Portuguese Foundation for Science and Technology to attend a PhD program
 - AMaMeF exchange grant
- Experience:**
- Visits**
- One week in March 2007 at the Pacific Institute for the Mathematical Sciences in the University of British Columbia (Canada)
- Talks**
- SPA 2009, Berlin (Germany), 27-31 July 2009
 - Fourth General Conference on Advances Mathematical Methods in Finance, Aalesund (Norway), 4 -10 May 2009
 - Third Conference on Numerical Methods in Finance, Paris (France), 15-17 April 2009 Conference on numerics in Paris 2009
 - FAM @ TU, Viena (Austria), September 30th 2008
 - Bachelier Finance Society: 5th World Congress, London (England), July 15th to 19th 2008
 - 8th German open conference in probability and statistics, Aachen (Germany), March 4th to 7th 2008
 - 56th session of the International Statistical Institute, Lisbon (Portugal), August 23rd to 29th 2007
 - Workshop “Innovations in Mathematical Finance”, Loen (Norway), June 26th to July 1st, 2007
 - UBC Probability Seminars at the University of British Columbia in Vancouver (Canada), March 21st 2007
- Attendances**
- 2nd European Summer School in Financial Mathematics, Paris (France), 24-29 October 2009
 - Workshop on Mathematical Finance for Young Researchers, Berlin, October 6-7, 2008
 - 1st European Summer School in Financial Mathematics, Paris (France), 6-14 September 2008
 - 8th German open conference in probability and statistics, Aachen (Germany), 4-7 March 2008
 - 56th conference of the International Statistical Institute, Lisbon (Portugal), between the 23rd and 29th August 2007
 - Workshop “Innovations in Mathematical Finance”, Loen (Norway), 25/June-1/July 2007
 - Workshop “Mathematics and the Environment: Energy Risk, Envi-

ronmental Uncertainty and Public Decision Making”, at Banff International Research Station (in Canada), 8-13 May 2007

- Summer school “Mathematics and the Environment: Energy Risk, Environmental Uncertainty and Public Decision Making”, at Banff International Research Station (in Canada), 29/April-8/May 2007
- Spring school “Stochastic Models of Complex Processes”, Potsdam (in Germany), 5-9 March 2007
- Summer school “Frontiers in Mathematics and Economics”, Univ. of British Columbia, Vancouver (Canada), 10-28 July 2006
- “Summer School on Atmospheric Sciences and Climate Dynamics”, Instituto Superior Técnico, Lisbon (Portugal), 12-16 July 2004
- “Summer School and Workshop on Oceanography, Lakes and Rivers”, Instituto Superior Técnico, Lisbon (Portugal), 19-24 July 2004
- 2nd summer school “Scientific Supercomputing in Climate Research”, Helmholtz Institute, Potsdam (Germany), 26/August-22/September 2002
- “Astronomy Course, level II”, Science Museum, Lisbon (Portugal), 17-24 November 2001
- “Hydro-Informatics in Portugal”, National Civil Engineering laboratory, Lisbon (Portugal), 16-17 November 2001
- “Astronomy course, level I”, Science Museum, Lisbon (Portugal), 27/October-03/November 2001.
- “2nd Interdisciplinary Summer School on the Solar System”, Lisbon (Portugal), 2-8 August 2001

Honors

- Enrolled in the first “Novos Talentos em Matematica” undergraduate excellency prize program, sponsored by the Calouste Gulbenkian Foundation in 2000/2001.

Teaching

- Performed as tutor for the course of “Numerical methods for Stochastic differential equations”, February-March 2009 at École Polytechnique
- Teaching assistant for the course Mathematical Analysis I (Calculus I) in the spring of 2003/2004 at Instituto Superior Técnico.
- Teaching assistant for the course Mathematical Analysis II (Calculus II) during the fall of 2003/2004 at Instituto Superior Técnico
- Teaching assistant for the course Mathematical Analysis III (Calculus III) during the spring of 2002/2003 at Instituto Superior Técnico.
- Teaching assistant for the course Mathematical Analysis II (Calculus II) during the fall of 2002/2003 at Instituto Superior Técnico.

Skills

- **Informatics**
 - Mathematica, Matlab, C, L^AT_EX.
- **Languages**

Other Interests

- Economy/finance, Oceanography/Climate, Numerical analysis and cooking.

Language	Write	Talk	Understand
Portuguese		Native Language	
English	Good	Excellent	Excellent
German	Reasonable	Reasonable	Reasonable
French	Reasonable	Reasonable	Reasonable