



Salvador Ortiz-Latorre

Salvador has worked at the Department of Mathematics, University of Oslo, since October 2012. First as a postdoctoral researcher and then, since January 2016, as associate professor.

He earned a PhD in Mathematics from the University of Barcelona (UB) in 2008. Then he enjoyed an assistant professor position at the Department of Mathematics, UB (2008-2009) and two postdoctoral researcher positions: one at Centre de Recerca Matemàtica, Universitat Autònoma de Barcelona, Barcelona (2009-2010) and the second at the Departement of Mathematics, Imperial College, London (2010-2012).

His area of expertise is stochastic analysis and mathematical finance. He has worked on: Malliavin calculus, fine properties of Gaussian processes, numerical approximations of Levy driven SDEs, regularisation by noise, stochastic filtering, insider trading, stochastic volatility modeling, energy markets, and pricing of unit-linked policies. Recently he has been interested in combining machine learning techniques to solve computational problems linked to stochastic filtering.

At the Department of Mathematics, UIO, Salvador has supervised and co-supervised several PhD and master students. He has participated in several research projects in the section Risk and Stochastics. He also has developed several new courses at master and PhD level.

At administrative level, Salvador is member of the master's council and leader of the SMSR master (option Finance, insurance and risk) at the Department of Mathematics, UIO, since 2020. He also is member of the scientific committee of the Catalan Mathematical Society, since 2023.

During his professional career Salvador had the opportunity of spending some time in USA, Japan, United Kingdom and Spain. He would like to contribute with his international experience to the board.

