

Matija Vidmar

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Education

- 2011 — 2014 **PhD in Statistics**, *University of Warwick*, Department of Statistics.
- Supervisors: Aleksandar Mijatović and Saul Jacka. Thesis title: Markov chain approximations to, and some fluctuation results for, Lévy processes.
- 2011 — 2013 Postgraduate award (Parts 1 & 2 (with commendation)), in Introduction to Academic and Professional Practice for Postgraduates who teach, Learning and Development Centre, *University of Warwick*.
- 2007 — 2011 **BSc in Financial Mathematics** (3 years), *University of Ljubljana, Faculty of Mathematics and Physics*, Slovenia.
- Grade average: 9.94. (Arithmetic mean of exams and practical exercises — passing grades range from 6 (pass) to 10 (excellent).) Thesis title: Preferences and existence of a utility function. Graduation thesis grade: 10.
- 2006 — 2010 **Diploma** (MSc equivalent) in **Physics** (4 years plus 1 graduation year), *University of Ljubljana, Faculty of Mathematics and Physics*, Slovenia.
- Grade average: 9.96. (Arithmetic mean of exams and practical exercises — passing grades range from 6 (pass) to 10 (excellent).) Thesis title: Models of Brownian Motion. Graduation thesis grade: 10.
- 2002 — 2006 **High school**: *Gimnazija Bežigrad*, Slovenia.
- With cum laude leaving exam (31 points out of 34).

Experience

- 2014 — Teaching Assistant (in Financial Mathematics) at Faculty of Mathematics and Physics, Department of Mathematics, University of Ljubljana /minimal teaching load is 10 hrs per week/ (October 2014 —). Leading Associate Fellow at IMFM (Institute for Mathematics, Physics and Mechanics), Slovenia (part time; December 2014, February 2015 —).
- 2012—2014 Preparing Extended solutions for edexcel's Advanced Extension Award in Mathematics (years '02, '03, '11, '12 and '13).
- 2010 — 2011 Part-time work at the *Institut Jozef Stefan*, Ljubljana, Slovenia (October 2010 — March 2011).
- Participation in a problem from the field of lattice QCD (theoretical studies and numerical evaluations).
- 2006 — 2012 Assisting in the organisation of the National Physics Competition, *DMFA Slovenije*, Ljubljana, Slovenia.
- The competition takes place on a yearly basis.
 - Work included suggesting problems with solutions, invigilation during the competition, evaluation of solutions and handling subsequent complaints of those competing.

Publications

- 2015 A. Mijatović; M. Vidmar; S. Jacka: **Markov chain approximations to scale functions of Lévy processes**, *Stochastic Processes and their Applications* **125** (10).
- 2015 M. Vidmar: **Non-random overshoots of Lévy processes**, *Markov processes and related fields* **21** (1).
- 2014 M. Vidmar: **A note on the times of first passage for 'nearly right-continuous' random walks**; *Electronic Communications in Probability* **19** (75).
- 2014 A. Mijatović; M. Vidmar; S. Jacka: **Markov chain approximations for transition densities of Lévy processes**; *Electronic Journal of Probability* **19** (7).
- 2011 C. B. Lang; D. Mohler; S. Prelovsek; M. Vidmar: **Coupled channel analysis of the ρ meson decay in lattice QCD**; *Physical Review D* **84** (054503).

Preprints

- arXiv:1511.07755 **Proper two-sided exits of a Lévy process.**
- arXiv:1503.02375 **On the informational structure in optimal dynamic stochastic control** (with Saul Jacka).
- arXiv:1309.5328 **Fluctuation theory for upwards skip-free Lévy chains.**
- arXiv:1406.0817 **On the existence of a minimal generating set for σ -algebras.**

Selected conferences

2014	Computational Methods for Jump Processes, Warwick, Coventry, UK (7-9 July); keynote talk.
2014	Seminar on Stochastic Processes, UCSD, California, USA (26-29 March); poster.
2013	XVII Brazilian School of Probability, Mambucaba, Brazil (4-10 August); poster.
2012	PROCOFIN conference in honour of Ioannis Karatzas at Columbia University, New York, USA (4-8 June).

Selected teaching

2014 – 2015	Various exercise classes/seminars in the Department of Mathematics, University of Ljubljana. <ul style="list-style-type: none">• In: stochastic processes, optimization in finance, stochastic analysis, financial mathematics, interest rate theory etc. (included setting & marking exams, preparing & delivering the exercise classes/seminars).
2012, 2013 & 2014 (Week 0)	Lecturer for the probability component of a week-long intensive module for incoming WBS MSc Financial mathematics programme class. <ul style="list-style-type: none">• This included lecturing, tutorial sessions, a revision class, setting the exam, invigilating and marking.
2012/2013 (Term 2)	Example classes for the module <i>Introduction to probability</i> at Warwick University.
2011-2014	Various tutorial groups in the Department of Statistics, University of Warwick.

Awards, Prizes and Scholarships

2013	Giving to Warwick Prize.
2011 — 2014	Governmental scholarship of Slovenia for studies abroad, <i>Slovene Human Resources Development and Scholarship Fund</i> .
2011	University of Ljubljana prize for outstanding academic achievement in the undergraduate programme Financial mathematics.
2002 — 2010	Zois' Scholarship for talented students, <i>Employment Service of Slovenia</i> .
2006	Bronze Medal , <i>37th International Physics Olympiad</i> , Singapore. First prize , <i>44th National Physics Competition</i> . Third prize , <i>50th National Mathematics Competition</i> .
2005	Bronze Medal , <i>36th International Physics Olympiad</i> , Salamanca, Spain. First prize , <i>43th National Physics Competition</i> . Second prize , <i>49th National Mathematics Competition</i> . Merit of Silver , <i>VIII Mediterranean Mathematics Competition</i> .
2004	Third prize , <i>42nd National Physics Competition</i> . Honorary mention , <i>VII Mediterranean Mathematics Competition</i> .
2003	Third prize , <i>41st National Physics Competition</i> . 9th place in the <i>18th National Competition on Logic</i> .
2001	Second prize , <i>37th National Mathematics Competition</i> .

Skills and Interests

Languages	Slovenian (native), English (CPE — Grade A), German (basic).
Programming	C, R.
Software	Microsoft Office, \LaTeX , Mathematica, MATLAB.
Sports	Cycling, swimming and hiking.
Other	Movies, food, politics and economics.