

# Curriculum vitae et studiorum

Last update: February 23, 2019

Birth: Padua, Italy, January 22, 1974  
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## Studies

- **1998 – 2002:** course of *Dottorato di Ricerca* (PhD) in Mathematics at the *Università degli Studi di Padova* (University of Padua), *Dipartimento di Matematica Pura e Applicata* (Department of Pure and Applied Mathematics); final examination passed on February 4, 2002;
- **1997 – 1998:** courses of Algebraic Topology (prof. K. W. Gruenberg), Programming and Computer Sciences (prof. A. Segre), Probability (prof. H. Teicher) and Statistics (prof. E. Regazzini) at the Summer School of Mathematics organised in Perugia by the *Scuola Matematica Interuniversitaria*. All four finals passed with top marks (**A**);
- **1992 – 1997:** *laurea* in Mathematics at the University of Padua; graduated on March 10, 1997 with full marks and *cum laude* (**110/110 con lode**).

## Positions

- **2008 – :** *ricercatore universitario* (assistant professor, literally “researcher”) at the *Dipartimento di Economia* (Department of Economics) of the *Università degli Studi di Parma* (University of Parma), scientific sector “*Metodi matematici dell’Economia e delle scienze attuariali e finanziarie*” (Mathematical Methods of Economics and of Actuarial and Financial Sciences);
- **2006 – 2008:** assistant professor at the Istituto di Metodi Quantitativi (Institute of Quantitative Methods), the Department of Finance and the Department of Decision Sciences of Bocconi University in Milan, scientific sector “Mathematical Methods of Economics and of Actuarial and Financial Sciences”;
- **2004 – 2006:** *assegnista di ricerca* (holder of a research grant) at the Institute of Quantitative Methods of Bocconi University in Milan, scientific sector “Mathematical Methods of Economics and of Actuarial and Financial Sciences”;
- **2002 – 2004:** post-doc fellow at the Department of Pure and Applied Mathematics of the University of Padua, scientific sector “*Probabilità e statistica matematica*” (Probability and Mathematical Statistics);
- **October 2000 – March 2001:** visiting research fellow at the University of Besançon (France);
- **2001 – 2008:** high school teacher (actually taught in the school year 2001/2002, on leave for academic appointments till 2008).

## Research activities

- **2007 – 2009:** member of the *Progetto di ricerca di interesse nazionale* (PRIN, Research project of national interest) *Invidia, equità, reciprocità e incertezza nelle decisioni sociali* (“Envy, equity, reciprocity and uncertainty in social decisions”), Bocconi University;
- **2005 – 2006:** member of PRIN *Attriti, robustezza e rimpianto nella teoria delle decisioni finanziarie* (“Frictions, robustness and elation in Financial decision theory”), Bocconi University;
- **2000 – 2004:** member of the Research Training Network DYNSTOCH (Statistical methods for dynamical stochastic models), in the programme *Improving Human Potential, The Fifth Framework Programme* of European Commission (Padua);

- **2000 – 2004:** member of the *Progetto strategico* (“Strategic project”) *Modellizzazione Matematica di Fenomeni Economici* (Mathematical Modelling of Economic Phenomena) of the Consiglio Nazionale delle Ricerche (National Research Council), Padua;
- **2000 – 2004:** member of the “60%” research group *Metodi probabilistici e statistici nello studio dei sistemi* (“Stochastic and statistical methods for studying systems”), Padua;
- **2000 – 2003:** member of the *gruppo di ricerca di rilevante interesse nazionale* (“research group of relevant national interest”) *Processi stocastici, calcolo stocastico e applicazioni* (“Stochastic processes, stochastic calculus and applications”), Padua;
- **1999 – 2004:** modelling economic and financial phenomena by means of stochastic processes in discrete times. Stochastic control problems, search of sub-optimal controls under incomplete information by means of robust or adaptive approaches;
- **1996 – 1998:** topological modules over non commutative rings: characterisation of the properties of to ring by functor duality between categories of modules;
- **1988 – 1996:** research as an amateur astronomer in the field of reducing data coming from astronomical observation, sometimes by means of dedicated computer programs written for the specific purpose.

## Teaching activities

- **A.Y.s from 2009-2010 to present:** in charge of the *Matematica Finanziaria* (“Financial Mathematics”) course for several undergraduate programmes at the University of Parma;
- **A.Y.s 2013-2014 and 2014-2015:** appointed for co-teaching in the *Matematica – Modulo 2 (Applicata)* (“Mathematics – Module 2 (Applied)”) undergraduate course at Bocconi University (course director: prof. M. Cigola);
- **A.Y. 2013-2014:** co-teacher and co-responsible (with C. Guardasoni) for the “Applied and Computational Mathematics” course in the “enabling” programme for high school teachers (PAS, “Percorso Abilitante Speciale”) at Parma University;
- **A.Y.s from 2009-2010 to 2012-2013:** appointed for the *Metodi quantitativi per la valutazione finanziaria* (“Quantitative methods for financial evaluation”) undergraduate course at Bocconi University (course director: prof. S. Fortini);
- **A.Y.s from 2007-2008 a 2012-2013:** in charge (until 2009, appointed from 2009 on) of the *Metodi Quantitativi per l'Economia* (“Quantitative methods for Economics”) undergraduate course at Bocconi University (course director: prof. M. Cigola);
- **A.Y. 2011-2012:** in charge of the *Metodi e modelli per i mercati finanziari* (“Methods and models for financial markets”) undergraduate course at Parma University;
- **A.Y. 2010-2011:** in charge of the *Strumenti quantitativi di analisi dei rischi* (“Quantitative tools for risk analysis”) module in the *Economia e tecniche della Finanza internazionale* (“Economics and techniques of international finance”) graduate course at Parma University;
- **A.Y. 2010-2011:** in charge of the *Metodi computazionali* (“Computational methods”) module in the *Metodi computazionali e statistici per la Finanza* (“Computational and statistical methods for Finance”) graduate course at Parma University;
- **A.Y. 2009-2010:** in charge of the *Gestione del rischio – corso progredito* (“Risk management – Advanced course”) graduate course at Parma University;
- **A.Y. 2009-2010:** in charge of the *Principi e tecniche per le decisioni* (“Principles and techniques for decisions”) module in the *Strumenti quantitativi di analisi e decisioni* (“Quantitative analysis and decision tools”) graduate course at Parma University;

- **A.Y.s 2008-2009 e 2009-2010:** in charge of the *Metodi di ottimizzazione* (“Optimisation methods”) course for the Ph.D. in Economics at Parma University;
- **A.Y. 2008-2009:** tutor and examiner for the *Metodi quantitativi per la valutazione finanziaria* (“Quantitative methods for financial evaluation”) undergraduate course at Bocconi University (course director: prof. S. Fortini);
- **A.Y.s 2007-2008 e 2008-2009:** in charge and director of the *Mathematics* pre-course for Ph.D.s in “Business Administration and Management”, in “Finance” and in “Economics” at Bocconi University;
- **A.Y.s from 2006-2007 to 2008-2009:** in charge of the *Matematica* (“Mathematics”) undergraduate course at Bocconi University (course director: prof. F. Maccheroni);
- **A.Y.s from 2006-2007 to 2008-2009:** in charge and director of the *Advanced Risk Management (Extreme values and copulae)* graduate course (formerly *Methods for Financial Risk Management*) at Bocconi University;
- **A.Y.s from 2006-2007 to 2008-2009:** in charge and director of the *Quantitative Methods 1 – Mathematics* course for Ph.D.s in “Business Administration and Management” (until 2007-2008), in “Finance” and in “Economics” at Bocconi University;
- **A.Y. 2006-2007:** co-teacher in the *Matematica Finanziaria* (“Financial Mathematics”) undergraduate course at Bocconi University;
- **A.Y. 2005-2006:** co-teacher in the *Methods for Financial Risk Management* graduate course at Bocconi University (course director: prof. F. Maccheroni);
- **A.Y. 2005-2006:** appointed for the *Processi stocastici applicati alla Finanza 1* (“Stochastic processes applied to Finance 1”) undergraduate course at Padua University, Faculty of Statistics (as a replacement of prof. G. B. Di Masi);
- **A.Y.s 2004-2005 e 2005-2006:** tutor and examiner for the *Matematica Finanziaria* (“Financial Mathematics”) undergraduate course at Bocconi University (course director: prof. E. Castagnoli);
- **A.Y. 2003-2004:** T.A. in the *Calcolo delle Probabilità e Statistica* (“Probability and Statistics”) course at Padua University, Faculty of Sciences (course director: prof. P. Dai Pra);
- **A.Y. 2002-2003:** T.A. and examiner in the *Matematica E* (“Mathematics E”) undergraduate course at Padua University, Faculty of Engineering (course director: prof. M. Bardi);
- **S.Y. 2001-2002:** high school teacher of Mathematics at the Abano Terme *Istituto Professionale Alberghiero* (“professional hotel school”);
- **A.Y. 1997-1998:** T.A. in the *Istituzioni di Matematica I* (“Mathematics 101”) at Padua University, Faculty of Sciences (course director: prof. M. Candilera);
- **A.Y. 1997-1998:** T.A. and examiner of *Matematica II* (“Mathematics 2”) undergraduate course at Padua University, Faculty of Engineering (course director: prof. N. Trevisan);
- **A.Y. 1997-1998:** T.A. and examiner of *Analisi Matematica I* (“Calculus 101”) undergraduate course at Padua University, Faculty of Engineering (course director: prof. N. Trevisan);
- **24/3-29/4/1997:** “didactical talks” of Linear Algebra at Padua University, Faculty of Sciences, in the course of *Istituzioni di Matematica II* (“Mathematics 201”, course director: prof. A. Frigerio).

## Other activities

- Referee for *Astronomia UAI*; *Control, Optimisation and Calculus of Variations*; *Decisions in Economics and Finance*; *Discrete Dynamics in Nature and Society*; *European Journal of Operational Research*; IGI Global; *Insurance: Mathematics and Economics*; *Mathematical Methods of Operations Research*;

- Member of the “Teachers’ Committee” (*Collegio dei docenti*) of Ph.D. course in Economics and Management of Innovation and Sustainability (EMIS), Ferrara University (XXIX “cycle”);
- Member of the “Teachers’ Committee” (*Collegio dei docenti*) of Ph.D. courses in Economics (XXV and XXVI cycles), Economics and Social Sciences (XXVIII cycle), and Economics and Management of Innovation and Sustainability (EMIS, XXXII cycle) at Parma University;
- Responsible of a Research Grant for “Models for decisions and financial markets” (“*Modelli per le decisioni e per i mercati finanziari*”), scientific sector SECS-S/06 (13/D4), Department of Economics, Parma University, 2012;
- Member of the Committee for the appointment of a Research Grant for “Models for decisions and financial markets” (“*Modelli per le decisioni e per i mercati finanziari*”), scientific sector SECS-S/06 (13/D4), Department of Economics, Parma University, 2012;
- Member of the Preparatory Committee for Didactics (“*Commissione istruttoria per la didattica*”) of the Department of Economics of Parma University from 2012 to 2016;
- Member of the Committee for Rearranging the Educational Offer (“*Commissione per il riordino dell’Offerta formativa*”) of the Department of Economics of Parma University since its institution in 2014 until 2016;
- Member of the Workgroup for Internationalisation of Degree Programs (“Gruppo di lavoro per l’internazionalizzazione dei corsi di studio”) of the Department of Economics of Parma University since its institution in 2014 until 2016;
- Delegate of the Faculty (since 2012, Department) of Economics for incoming visiting teachers from abroad within the ERASMUS programme since 2009;
- Deputy member of the Committee for the Final Examination of Ph.D. School in Mathematical Sciences (“*Scienze matematiche*”), course in Computational Mathematics, at Padua University (“Università degli Studi di Padova”): Cycle XXIII, 2011, and Cycle XXV, 2013;
- Member of the translating staff (from Italian into English) of the textbook by L. Peccati, S. Salsa and A. Squellati *Matematica per l’economia e l’azienda*, terza edizione (EGEA, Milano, 2004) into *Mathematics for Economics and Business* (EGEA, Milano, 2008);
- Member of the Italian Association for Mathematics Applied to Economical and Social Sciences (“*Associazione per la Matematica Applicata alle Scienze Economiche e Sociali*”, AMASES) since 2005;
- Member of the Local Committees for:
  - *VI Workshop on Quantitative Finance*, Bocconi University, Milan, 2005;
  - *XXXIII AMASES National Conference*, Parma University, 2009;
  - *XVI Workshop on Quantitative Finance*, Parma University, 2015;
- Member of the Executive Committee of PAMM 2003 (annual conference of the *Gesellschaft für Angewandte Mathematik und Mechanik*), Abano Terme;
- Organiser of the following seminars:
  - **12/04/2012:** *The power of diversity over large solution spaces* by Marco Li Calzi at Parma University;
  - **26/10/2011:** *Crisi e turbolenze finanziarie: distribuzioni Pareto-Lévy stabili in azione* (“Crisis and financial turbulence: Pareto-Lévy Stable Distributions in action”) by Riccardo Donati at Parma University;
  - **1/12/2010:** *Introduzione alle distribuzioni Pareto-Lévy stabili e loro impiego nel Financial Risk Management* (“An introduction to Pareto-Lévy Stable Distributions, with application to Financial Risk Management”) by Riccardo Donati at Parma University;
- Chairman of:

- the workshop *Distribuzioni Lévy-Pareto stabili. Fondamenta per affrontare le turbolenze dei mercati finanziari* (“Pareto-Lévy Stable Distributions: foundations to face turbulence in financial markets”), Venezia, 11/11/2011;
  - a “Mathematical Finance” session at the XXIII AMASES Conference, Parma, 2009.
- Thesis advisor:
    - *The endowment effect as an expectations-based effect: an empirical analysis* by Laura Battaglia, Bocconi University, corso di laurea in Economia delle Istituzioni e dei Mercati Finanziari (undergraduate programme in Economics of Financial Institutions and Markets), A.Y. 2012-2013;
    - *The search of an accommodation in the Theory of Choice. The effect of additional information on bid prices* by Stefano Testoni, Bocconi University, corso di laurea in Economia delle Istituzioni e dei Mercati Finanziari, A.Y. 2012-2013;
    - *Esame di alcune caratteristiche del comportamento dinamico dei prezzi in mercati con stati finiti, tempi discreti e attriti proporzionali* (“An examination of some features of price dynamics in markets with finite states, discrete time and proportional frictions”) by Lorena Romano, Bocconi University, corso di laurea in Economia delle Istituzioni e dei Mercati Finanziari, A.Y. 2011-2012;
    - *Calcolo delle probabilità e processi stocastici nella Finanza matematica* (“Probability and Stochastic Processes in Mathematical Finance”) by Irina Murzacova, Bocconi University, corso di laurea in Economia delle Istituzioni e dei Mercati Finanziari, A.Y. 2011-2012;
    - *Implicazioni moderne del Value Investing* (“Modern implications of Value Investing”) by Matteo Saccani, Parma University, corso di laurea specialistica in Finanza e *Risk Management* (graduate programme in Finance and Risk Management), A.Y. 2010-2011;
    - *Distribuzioni Lévy-Pareto stabili e loro impiego nel modellare i rendimenti di titoli azionari americani. Analisi dei cluster* (“Lévy-Pareto Stable distributions and their application in modelling returns of American stocks. A cluster analysis”) by Alice Pisani, Parma University, corso di laurea specialistica in Finanza e *Risk Management*, A.Y. 2010-2011;
    - *Dalla neuroeconomia alla Finanza comportamentale: strategie cognitive e finanziarie. Il contributo di Mandelbrot* (“From Neuroeconomics to Behavioural Finance: cognitive and financial strategies. Mandelbrot’s contribution”) by Federica Trani, Parma University, corso di laurea specialistica in Finanza e *Risk Management*, A.Y. 2010-2011;
    - *Swing trading: strategie to confronto* (“Swing trading: strategies compared”) by Rocco Regazzoni, Parma University, corso di laurea specialistica in Finanza e *Risk Management*, A.Y. 2010-2011;
    - *Trading sul Forex. Analisi dell’indicatore Ichimoku Kinko Hyo e sua redditività to confronto con altri sistemi di trading* (“Trading on Forex. An analysis of the Ichimoku Kinko Hyo indicator and its return, compared with other trading systems”) by Pietro Froio, Parma University, corso di laurea specialistica in Finanza e *Risk Management*, A.Y. 2010-2011;
    - *Neuroeconomia e applicazioni alla Finanza* (“Neuroeconomics and applications to Finance”) by N. Andriiuc, Parma University, corso di laurea specialistica in Finanza e *Risk Management*, A.Y. 2010-2011;
    - *Programmazione lineare e superreplicazione in un mercato incompleto* (“Linear Programming and Super-hedging in incomplete markets”) by V. Pileggi, Parma University, corso di laurea specialistica in Finanza e *Risk Management*, A.Y. 2009-2010;
    - *Copula e Applicazioni in Finanza* (“Copulae and applications to Finance”) by C. Cantia, Parma University, corso di laurea specialistica in Finanza e *Risk Management*, A.Y. 2009-2010;
    - *Solvency measures in the Bulgarian insurance market on the verge of Solvency II: to Ruin theory perspective* by D. Pissarov, Bocconi University, corso di laurea specialistica in Economia delle Istituzioni e dei Mercati Finanziari (graduate programme in Economics of Financial Institutions and Markets), A.Y. 2008-2009;
    - *Un modello elementare di mercato finanziario uniperiodale* (“A simple model of a single period financial market”) by L. Rossini, Bocconi University, corso di laurea in Economia e Scienze sociali (undergraduate programme in Economics and Social Sciences), A.Y. 2008-2009;

- *Sulla misurazione dell'utilità: von Neumann-Morgenstern, CEU, MEU* (“Measuring utility: von Neumann-Morgenstern, CEU, MEU”) by D. Daniele, Bocconi University, corso di laurea in Economia delle Istituzioni e dei Mercati Finanziari, A.Y. 2007-2008;
- *Rationally completing partial preferences* by F. Palazzo (con E. Castagnoli), Bocconi University, corso di laurea specialistica in Discipline Economiche e Sociali (graduate programme in Economical and Social Disciplines), A.Y. 2007-2008;
- *Scelte finanziarie e psicologia degli investitori: un'analisi empirica* (“Financial choices and investors psychology: an empirical analysis”) by I. Anerdi (con E. Castagnoli), Bocconi University, corso di laurea specialistica in Economia delle Istituzioni e dei Mercati Finanziari, A.Y. 2007-2008;
- *Alcuni titoli derivati nello State Preference Model con e senza attriti proporzionali* (“Some derivatives in the State Preference Model, with and without proportional frictions”) by L. Toietta, Bocconi University, corso di laurea in Economia delle Istituzioni e dei Mercati Finanziari, A.Y. 2007-2008;
- *Minimizzazione del rischio di scoperto in mercati binomiali con confine inferiore: un approccio adattivo* (“Minimising shortfall risk in binomial markets with a lower bound”) by L. Vertechi, Bocconi University, corso di laurea in Economia delle Istituzioni e dei Mercati Finanziari, A.Y. 2007-2008;
- Thesis co-advisor:
  - *Decisioni con soglie aleatorie* (“Decisions with random bounds”) by A. M. V. Venturini, Bocconi University, corso di laurea magistrale (quadriennale) in Scienze Economiche, Statistiche e Sociali (“old” graduate programme in Economical, Statistical and Social Sciences), A.Y. 2008-2009;
  - *Mercati finanziari a tempi discreti e stati finiti con costi di transazione proporzionali* (“Discrete times and finite states financial markets with proportional transaction costs”) by A. Andreoli, Università di Padova, corso di laurea specialistica in Matematica (graduate programme in Mathematics), A.Y. 2006-2007;
  - *Elementi di processi stocastici a stati finiti in tempi discreti applicati alla finanza* (“Topics in stochastic finite states, discrete times stochastic processes applied to Finance”) by G. Dainese, Padua University, corso di laurea in Matematica (undergraduate programme in Mathematics), A.Y. 2004-2005;
  - *Tassi di interesse e loro derivati a tempo discreto e a tempo continuo* (“Interest rates and their derivatives, in discrete and continuous time”) by C. Pellizzari, Università di Padova, corso di laurea magistrale (quadriennale) in Matematica (“old” graduate programme in Mathematics”), A.Y. 2003-2004;
- Thesis discussant:
  - *Coordination of Expectations in Asset Pricing Experiments: to Simulation Analysis* by J. Allegrini (advisor E. Castagnoli), corso di laurea specialistica in Discipline Economiche e Sociali (graduate programme in Economical and Social Disciplines), A.Y. 2006-2007;

## Seminars

### Invited talks

- **22/2/2019:** *La responsabilità del consenso. Struttura cerebrale e orientamento politico* (“Accountability of consensus. Brain structure and political orientation”), for the group “Piazza Grande Vigonza” of Vigonza (PD, Italy)
- **21/2/2019:** *Il bilancio comunale* (“The Budget of Municipalities”), for the municipal group of Vigodarzere (PD, Italy) of the Partito Democratico;
- **11/12/2018:** *Il bilancio comunale*, for the Association “Progetto per Cadoneghe” of Cadoneghe (PD, Italy);
- **22/5/2018:** *L'Economia del Veneto* (“The Economics of Veneto”), for the municipal group of Este (PD, Italy) of the Partito Democratico;

- **12/5/2018:** *L'Economia del Veneto*, in occasione dell'incontro di studio e confronto “*Progettiamo il futuro insieme!*” of the Association “Democrazia Europa e Società” (“Democracy, Europe and Society”);
- **6/4/2018:** *Costruire la rappresentanza: spendersi nelle associazioni e per la Cosa Pubblica* (“Building representation: Engaging in associations and in public affairs”), at the Chamber of Commerce of Venice, Rovigo and the Lagoon Delta;
- **20/3/2012:** *Energia dall'acqua e dal sole* (“Energy from Water and from Sun”) at the Council Hall of Due Carrare (PD, Italy);
- **9/2/2011:** *Proportional Frictions and Liquidity Issues in Financial Market Models*, at the Dipartimento di metodi quantitativi per le scienze economiche ed aziendali of the Università degli Studi di Milano-Bicocca;
- **14/5/2008:** *Un'introduzione alla Finanza matematica* (“An introduction to Mathematical Finance”), at the Dipartimento di Informatica of the Università degli Studi di Verona;
- **4-6/9/2007:** *An introduction to Mathematical Finance* at the *Joint Research Centre* of European Union, Ispra (VA);
- **16/7/2007:** *Some issues about sublinear pricing functionals*, at the conference *Stochastic processes: Theory and applications* in the occasion of the 65° birthday of W. Runggaldier, Bressanone (BZ);
- **15/6/2006:** *Long- and short-term arbitrages, with to comment on an example by Pham and Touzi*, at the Dipartimento di Scienze Economiche e Metodi Quantitativi of the Università del Piemonte Orientale, Novara;
- **15/11/2005:** *Long- and short-term arbitrages, with to comment on an example by Pham and Touzi*, at the Dipartimento di Matematica Pura ed Applicata of the Università di Padova;
- **19/4/2004:** *Shortfall risk minimisation vs. Symmetric hedging*, at the Istituto di Metodi Quantitativi of Bocconi University, Milan;
- **12/3/2002:** *Un risultato di robustezza per problemi di controllo ottimo stocastico* (“A robustness result for stochastic control”), at the Dipartimento di Scienze of the Università degli Studi di Chieti e Pescara “Gabriele d'Annunzio”;

## Other talks

- **23/4/2018:** *Il bilancio triennale 2018-2020* (“The Budget 2018-2020”), presentation to the Town Council of Due Carrare (PD, Italy);
- **20/3/2018:** *Il bilancio triennale 2018-2020*, public presentation at the Public Library of Due Carrare (PD, Italy);
- **31/3/2017:** *Il bilancio triennale 2017-2019* (“The Budget 2017-2019”), presentation to the Town Council of Due Carrare (PD, Italy);
- **17/3/2017:** *Il bilancio triennale 2017-2019*, public presentation at the Primary School of Terradura (Due Carrare, PD, Italy);
- **15/3/2017:** *Il bilancio triennale 2017-2019*, public presentation at the Primary School of Cornegliana (Due Carrare, PD, Italy);
- **15/3/2017:** *Il bilancio triennale 2017-2019*, public presentation at the Council Hall of Due Carrare (PD, Italy);
- **13/3/2017:** *Il bilancio triennale 2017-2019*, presentation to the civic group “PraticaMente Due Carrare” (PD, Italy);
- **3/3/2017:** *Il bilancio triennale 2017-2019*, presentation to the municipal group of the Partito Democratico in Due Carrare (PD, Italy);

- **29/4/2016:** *Il bilancio triennale 2016-2018*, presentation to the Town Council of Due Carrare (PD, Italy);
- **30/3/2016:** *Il bilancio triennale 2016-2018*, public presentation at the Council Hall of Due Carrare (PD, Italy);
- **30/3/2016:** *Il bilancio triennale 2016-2018*, public presentation at the Civic Hall of Mezzavia (Due Carrare, PD, Italy);
- **29/3/2016:** *Il bilancio triennale 2016-2018*, public presentation at the Primary School of Cornegliana (Due Carrare, PD, Italy);
- **9/3/2016:** *Il bilancio triennale 2016-2018*, presentation to the municipal group of the Partito Democratico in Due Carrare (PD, Italy);
- **7/3/2016:** *Il bilancio triennale 2016-2018*, presentation to the civic group “PraticaMente Due Carrare” (PD, Italy);
- **12/10/2015:** *Baby’s in Green. Un progetto per “colorare di verde” il “parco automezzi” comunale* (“A project to ‘paint green’ the municipal fleet of vehicles”), public presentation at the Council Chamber of Due Carrare (PD, Italy);
- **7/4/2011:** *Proportional Frictions and Liquidity Issues in Financial Market Models*, at the Dipartimento di Economia of the Università degli Studi di Parma;
- **28/1/2011:** *One Penny Arbitrages, or: A Free Snack without a Free Lunch*, at the XII Workshop on Quantitative Finance, Padova;
- **29/1/2010:** *Effectiveness under Frictions. The Fundamental Theorem of Asset Pricing in the State Preference Model with Proportional Frictions*, at the XI Workshop on Quantitative Finance, Palermo;
- **2/9/2009:** *Effectiveness under Frictions. The Fundamental Theorem of Asset Pricing in the State Preference Model with Proportional Frictions*, at the XXXIII convegno AMASES, Parma;
- **3/7/2009:** *Going Sublinear. Inserting proportional frictions into the State Preference Model*, at the XI convegno spagnolo-italiano di Matematica finanziaria e attuariale (“XI Spanish-Italian workshop of Financial and Actuarial Mathematics”), Badajoz, Spain;
- **5/6/2009:** *Dual pairs and Maximality*, at the workshop *Recent Developments on Mathematical Programming*, Pisa;
- **26/1/2007:** *A problem in sublinear pricing along time* at the VIII Workshop on Quantitative Finance, Venezia;
- **6/9/2006:** *Completeness of an “ask-only” market* at the XXX convegno AMASES, Trieste;
- **26/5/2006:** *Long- and short-term arbitrages, with to comment on an example by Pham and Touzi* at the VIII Congresso della Società Italiana di Matematica Applicata e Industriale, Baia Samuele (RG);
- **26/1/2006:** *Long- and short-term arbitrages, with to comment on an example by Pham and Touzi* at the VII Workshop on Quantitative Finance, Perugia;
- **15/9/2005:** *Long- and short-term arbitrages, with to comment on an example by Pham and Touzi* at the XXIX convegno AMASES, Palermo;
- **8/7/2005:** *Long- and short-term arbitrages, with to comment on an example by Pham and Touzi* at the Workshop on Optimization in Finance, Coimbra (Portogallo);
- **4/6/2004:** *Shortfall risk minimisation vs. Symmetric hedging* at the Workshop didattico di finanza quantitativa, Venezia;
- **29/1/2004:** *Shortfall risk minimisation vs. Symmetric hedging* at the V Workshop di Finanza Quantitativa, Siena;



- **18/10/2003:** *Robustness of shortfall risk minimising strategies in the binomial model* at the Banach Center Workshop *Analysis of random markets: products and prices*, Warsaw (Poland);
- **15/9/2003:** *Robustness of shortfall risk minimising strategies in the binomial model* at the workshop *Processi, campi aleatori e applicazioni alla finanza* (“Random Processes and Fields and Applications to Finance”), Bologna;
- **3/9/2003:** *Robustness of shortfall risk minimising strategies in the binomial model* at the XXVII convegno AMASES, Cagliari;
- **30/5/2003:** *Robustness of shortfall risk minimising strategies in the binomial model* at the workshop *Metodi numerici per la Finanza* (“Numerical methods for Finance”), Venezia;
- **26/3/2003:** *Robustness of shortfall risk minimising strategies in the binomial model* at the *PAMM 2003* (annual conference of the Gesellschaft für Angewandte Mathematik und Mechanik), Abano Terme (PD);
- **31/1/2003:** *Robustness of shortfall risk minimising strategies in the binomial model* at the *IV Workshop di Finanza Quantitativa*, Torino;
- **13/9/2001:** *Shortfall Risk Minimization under Model Uncertainty in the Binomial case* at the workshop *Processi stocastici, calcolo stocastico e applicazioni* (“Stochastic processes, stochastic calculus and applications”), Pisa;
- **7/7/2001:** *Shortfall Risk Minimization under Model Uncertainty in the Binomial case: Adaptive and Robust Approaches* at the *V Conference of the Society for the Advancement of Economic Theory*, Ischia Porto (NA);
- **21/9/2000:** *Shortfall risk minimization under model uncertainty in the binomial case* at the Workshop *DYNSTOCH 2000* (first conference of the EU “Research Training Network”), Padova;
- **1/7/2000:** *Robustness in Stochastic Dynamic Optimization and Applications to Finance* at the *First World Congress of The Bachelier Finance Society*, Paris (France);
- **7/6/2000:** *A Robust Approximation for Stochastic Control Problems* at the *V Congresso Nazionale della Società Italiana di Matematica Applicata e Industriale* (“V national congress of Italian Society of Applied and Industrial Mathematics”), Ischia Porto (NA).

## Publications

### Referee-approved publications

1. E. Castagnoli, M. De Donno, G. Favero, P. Modesti, “Price Systems for Random Amounts: A Unified Approach”, in D. Jakóbczak (ed.), *Analyzing Risk through Probabilistic Modeling in Operations Research* (ISBN 978-1-4666-9458-3), IGI Global, Hershey, 2015 (doi:10.4018/978-1-4666-9458-3)
2. E. Castagnoli, G. Favero, P. Modesti, “A Different Way to Look at Random Variables: Do Decision Makers Look at Functions or at Sets?”, in D. Jakóbczak (ed.), *Analyzing Risk through Probabilistic Modeling in Operations Research* (ISBN 978-1-4666-9458-3), IGI Global, Hershey, 2015 (doi:10.4018/978-1-4666-9458-3)
3. E. Castagnoli, M. De Donno, G. Favero, P. Modesti, “Granular and Star-Shaped Price Systems”, *Journal of Financial Risk Management* (ISSN 2167-9533, online 2167-9541), vol. 4, 227-249, Wuhan, 2015 (doi:10.4236/jfrm.2015.43018)
4. G. Favero, “Utility Function”, in J. Wang (ed.), *Encyclopedia of Business Analytics and Optimization* (ISBN 978-1-4666-5202-6), 2607-2615, IGI Global, Hershey, 2014
5. G. Favero, P. Modesti, “Dopo von Neumann e Morgenstern: il dibattito dagli Anni Quaranta agli Anni Cinquanta” (“After von Neumann and Morgenstern: the debate in the Forties and the Fifties”), *La Matematica nella Società e nella Cultura – Rivista dell’U.M.I.* (ISSN 1972-7356), serie I, vol. VI, 263-298, Bologna, 2013

6. G. Favero, P. Modesti, "Does an 'Asymptotic' Function have an Infinitesimal Derivative?", *International Journal of Decision Sciences* (ISSN 2229-5879) vol. 3 no. 2, 211-217, New Delhi, 2012
7. G. Favero, P. Modesti, "Area of Triangles and Determinant of  $2 \times 2$  Matrices", *International Journal of Decision Sciences* (ISSN 2229-5879) vol. 3 no. 2, 195-209, New Delhi, 2012
8. E. Castagnoli, G. Favero, C. Tebaldi, "One-Penny Arbitrages, or: A Free Snack without to Free Lunch", *Journal of Applied Computer Science & Mathematics* (ISSN 2066-4273) no. 10(5), 102-103, Suceava, 2011
9. E. Castagnoli, G. Favero, "From Benchmarks to Generalised Expectations", in S. Greco et al. (eds.), *Preferences and Decisions: Models and Applications* (ISBN 978-3-642-15975-6), series *Studies in Fuzziness and Soft Computing* (ISSN 1434-9922), 31-51, Springer, Berlin, 2010
10. E. Castagnoli, G. Favero, "Dual Pairs and Maximality", in L. Carosi, L. Martein (eds.), *Recent Developments on Mathematical Programming and Applications* (Workshop held in Pisa, on 5<sup>th</sup> June 2009, ISBN 978-88-548-2654-0), 31-46, Roma, 2009
11. E. Castagnoli, G. Favero, "On the completeness of to constrained market", *International Journal of Applied Management Science* (ISSN 1755-8913) vol. 1, no. 1, 90-96, Olney, 2008
12. E. Castagnoli, G. Favero, "Sublinear functionals and prices", in L. Carosi, L. Martein (eds.), *Recent Developments on Applied Mathematics* (Workshop on the occasion of the 65<sup>th</sup> Birthday of Alberto Cambini, ISBN 978-88-548-1193-9), 15-23, Roma, 2007
- 13a. G. Favero, T. Vargiolu, "Shortfall risk minimising strategies in the binomial model: characterisation and convergence", *Mathematical Methods of Operations Research* (ISSN 1432-2994) vol. 64, issue 2, 237-253, Berlin, 2006
- 13b. G. Favero, T. Vargiolu, "Robustness of shortfall risk minimising strategies in the binomial model" in *PAMM 2003* (proceedings of the *GAMM 2003*, ISSN 1617-7061), 487-488, Weinheim, 2003
14. G. Favero, "Shortfall risk minimisation vs. symmetric (quadratic) hedging", *Decisions in Economics and Finance* (ISSN 1593-8883) vol. 28 n. 1, 1-8, Milano, 2005
- 15a. G. Favero, W. J. Runggaldier, "A Robustness Result for Stochastic Control", *Systems & Control Letters* (ISSN 0167-6911) 46, 91-97, Amsterdam, 2002
- 15b. G. Favero, W. J. Runggaldier, "A Robustness Result for Stochastic Control" in the proceedings of the *39th IEEE Conference on Decision and Control* (ISSN 0743-1546), "short paper" n. 1024 (vol. 1, 3349-3350), Sydney, 2000
16. G. Favero, "Shortfall Risk Minimization under Model Uncertainty in the Binomial case: Adaptive and Robust approaches", *Mathematical Methods of Operations Research* (ISSN 1432-2994) vol. 53, issue 3, 493-503, Berlin, 2001
17. G. Favero, E. Gregorio, "Self-linearly compact rings and dualities" in D. Dikranjan, L. Salce (eds.), *Abelian Groups, Module Theory and Topology*, Lecture Notes in Pure and Appl. Math. 201 (ISBN 978-0-8247-1937-1), 179-203, Dekker, New York, 1998
18. G. e G. Favero, G. A. Milani, "Studio Morfologico della cometa P/Swift Tuttle durante l'apparizione del 1992", *Astronomia UAI* (ISSN 1593-3814) 1, 17-21, 1996
19. G. e G. Favero, "Il CCD in pratica", *Astronomia UAI* (ISSN 1593-3814) 4, 39-42, 1994
20. I. Dalmeri, G. e G. Favero, "Studio fotometrico della stella HD 13654", *Astronomia UAI* (ISSN 1593-3814) 8, 16-18, 1992
21. I. Dalmeri, G. e G. Favero, "Costruzione e impiego di uno spettrografo", *Astronomia UAI* (ISSN 1593-3814) 3, 23-27, 1992

## Publications not submitted for refereeing

(Publications figured “ $x'$ ” are preliminary or extended versions of publications figured “ $x$ ” in the former list)

1. G. Favero, D. Moro, *Nota integrativa al Bilancio di previsione. Anni 2019 – 2021* (“Supplementary note to the Municipality Budget. Years 2019–2021”), Municipality of Due Carrare, February 2019
2. G. Favero, “L’Economia del Veneto”(“The Economics of Veneto Region”), in Democrazia Europa Società, *Progettiamo il futuro insieme* (“Let us project the future together”), e-book, 2019
3. G. Favero, D. Moro, L. Quarantin, *Relazione sul rendiconto della gestione. Esercizio finanziario 2017* (“Report on the financial statements, financial year 2017”), Municipality of Due Carrare, April 2018
4. G. Favero (uncredited), D. Moro, L. Quarantin, *Documento unico di programmazione (D.U.P.). Periodo: 2018 - 2019 - 2020* (“Unique Planning Document, period 2018-2019-2020”), Municipality of Due Carrare, April 2018
5. G. Favero, D. Moro, *Nota integrativa al Bilancio di previsione. Anni 2018 – 2020* (“Supplementary note to the Municipality Budget. Years 2018–2020”), Municipality of Due Carrare, February 2018
6. G. Favero (uncredited), L. Quarantin (uncredited), *Relazione e nota integrativa al Bilancio consolidato 2016* (“Report and supplementary note to the consolidated financial statements 2016”), Municipality of Due Carrare, September 2017
7. G. Favero, D. Moro, L. Quarantin (uncredited), *Relazione sul rendiconto della gestione. Esercizio finanziario 2016* (“Report on the financial statements, financial year 2016”), Municipality of Due Carrare, May 2017
8. G. Favero, D. Moro, *Nota integrativa al Bilancio di previsione. Anni 2017 – 2019* (“Supplementary note to the Municipality Budget. Years 2017–2019”), Municipality of Due Carrare, March 2017
9. G. Favero, D. Moro, *Nota integrativa al Bilancio di previsione. Anni 2016 – 2018* (“Supplementary note to the Municipality Budget. Years 2016–2018”), Municipality of Due Carrare, April 2016
10. G. Favero, D. Moro, L. Quarantin (uncredited), *Relazione sul rendiconto della gestione. Esercizio finanziario 2015* (“Report on the financial statements, financial year 2015”), Municipality of Due Carrare, April 2016
11. E. Castagnoli, G. Favero, “Going Sublinear: The Fundamental Theorem of Asset Pricing in the State Preference Model with Proportional Frictions”, Università commerciale “Luigi Bocconi”, Dipartimento di Scienze delle Decisioni, *Studi di matematica finanziaria e attuariale* n. 37, Milano, 2008
12. E. Castagnoli, G. Favero, “Long- and short-term arbitrages, with to comment on an example by Pham and Touzi”, Università commerciale “Luigi Bocconi”, Istituto di Metodi Quantitativi, *Studi di matematica finanziaria e attuariale* n. 32, Milano, 2005
13. G. Favero, “Minimising shortfall risk in the binomial model”, Università commerciale “Luigi Bocconi”, Istituto di Metodi Quantitativi, *Studi di matematica finanziaria e attuariale* n. 31, Milano, 2005
- 13’a. G. Favero, T. Vargiolu, “Robustness of shortfall risk minimising strategies in the binomial model” in the *Abstract dei lavori presentati al XXVII Convegno Annuale dell’AMASES*, 220-223, Roma, 2003
- 13’b. G. Favero, T. Vargiolu, “Robustness of shortfall risk minimising strategies in the binomial model” in the proceedings of the workshop *Metodi Numerici per la Finanza*, 141-162, Venezia, 2003
- 14’. G. Favero, “Shortfall risk minimisation vs. symmetric (quadratic) hedging” in the proceedings of the *Workshop didattico di finanza quantitativa*, 81-87, Venezia, 2004
- 15’a. G. Favero, “A Robust Approximation for Stochastic Control Problems” in the *atti del V Congresso Nazionale della Società Italiana di Matematica Applicata e Industriale*, 276-279, SIMAI, Roma, 2000
- 15’b. G. Favero, W.J. Runggaldier, “A Robustness Result for Stochastic Control”, Università di Padova, Dipartimento di Matematica Pura e Applicata, *Preprint* n. 21, 2000
- 16’. G. Favero, “Shortfall Risk Minimization under Model Uncertainty in the Binomial case: Adaptive and Robust approaches”, Università di Padova, Dipartimento di Matematica Pura e Applicata, *Preprint* n. 20, 2000

## Didactical works and popularisations

1. *Marchetto, il prezzatore perfetto (Elogio dell'internalità)* (with E. Castagnoli), an introduction to Mathematical Finance, in progress
2. *Contare oltre le dita. Elementi di calcolo combinatorio* (“Counting beyond fingers: elements of combinatorics”), Parma, 2009
3. *An Introduction to Mathematical Finance*, “lecture notes” for the seminars held at the Joint Research Centre in Ispra, 2007
4. “*Mathematics*” for the Ph.D.: *Lecture notes*, Milano, 2006
5. *Lecture notes for “Methods for Financial Risk Management”*, Milano, 2005
6. *Qual è la distanza migliore da cui guardare una statua?* (“What’s the best distance to look at a statue?”), private communication cited in Focus D&R n. 2, Milano, 2005
7. Team member of the website “*Chiedi all’Esperto*” (“Ask the expert”), [vialattea.net/esperti](http://vialattea.net/esperti), 2001-2004
8. *Un’introduzione alla Teoria della Rappresentazione dei Gruppi Finiti* (“An introduction to the Theory of Representation of Finite Groups”), notes from the Ph.D. classes held by S. Mattarei, Padova, A.Y. 1997-98
9. *Topologia, limiti e insiemi compatti* (“Topology, Limits and Compact Sets”), complements to the course of Istituzioni di Matematica 1 for students of the program in Scienze dei Materiali, Padova, A.Y. 1997-98