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Personal

Birth: December 11, 1963.

Nationality: Italian.

Marital status: unmarried, 4 children

Education

B.S. Discipline Economiche e Sociali, Univeristà Bocconi, Milan, 1989.

M.Sc. Economics, London School of Economics and Political Science, 1992.

Ph.D. Economics, Università degli Studi di Ancona, 1993.

Employment

Università di Milano Bicocca, 2008–present.

Università del Salento 2005–2008.

Università Bocconi 1990–2005.

Research Interests

Mathematical Finance.

Microeconomics and Theory of Decisions.

Probability and Stochastic Processes.

Publications

International Journals

- [Conglomerability and Representations](#), *Journal of Convex Analysis*, Vol. 25, No. 3 forthcoming (2018).
- [Asset Pricing in an Imperfect World](#), *Economic Theory*, Vol. 64, No. 3 (2017), 539-570.
- [The Theorem of Halmos and Savage under Finite Additivity](#), *Journal of Mathematical Analysis and Applications*, Vol. 437, No. 2 (2016), 870-881.
- [A Version of Komlós Theorem for Additive Set Functions](#), *Sankhyā A*, Vol. 78, No. 1 (2016), 105-123.
- [Convergence in Measure under Finite Additivity](#), *Sankhyā A*, Vol. 75, No. 2 (2013), 171-193.
- [Supermartingale Decomposition with a General Index Set](#), *Stochastic Processes and Their Applications*, Vol. 120, No. 7 (2010), 1060-1073.
- [Quasi-Martingales wit a Linearly Ordered Index Set](#), *Statistics and Probability Letters*, Vol. 80, No. 5-6 (2010), 421-426.
- [Sure Wins, Separating Probabilities and the Representation of Linear Functionals](#), *Journal of Mathematical Analysis and Applications*, Vol. 354, No. 2 (2009), 558-563.
- [Finitely Additive Supermartingales](#), *Journal of Theoretical Probability*, Vol. 21, No. 3 (2008), 586-603.
- [Asset Pricing With no Exogenous Probability Measure](#), *Mathematical Finance*, Vol. 18, No. 1 (2008), 23-54.
- [Yan Theorem in \$L^\infty\$ with Applications to Asset Pricing](#), *Acta Mathematicae Applicatae Sinica (English Series)*, Vol. 23, No. 4 (2007), 551-562.
- [Decomposition of Supermartingales Indexed by a Linearly Ordered Set](#), *Statistics and Probability Letters*, Vol. 77, No. 8 (2007), 795-802.
- [Modelling the Italian MIB30 Implied Volatility Surface. Does Market Efficiency Matter?](#), *International Review of Financial Analysis*, Vol. 15, No. 5 (2006), 145-178. (with M. Guidolin).
- [A Note on Asset Bubbles in Continuous Time](#), *International Journal of Theoretical and Applied Finance*, Vol. 8, No. 4 (2005), 523-536.
- [Pricing and Informational Efficiency of the MIB30 Index Options Market. An Analysis with High Frequency Data](#), *Economic Notes*, Vol. 33, No. 2 (2004), 275-321. (with M. Guidolin).

National Journals

- [Arbitrage Theory with Bounded Prices](#), *International Review of Economics and Business*, Vol. 46 (1999), 233-244.
- [Incompleteness of Markets and Vagueness of Beliefs](#), *International Review of Economics and Business*, Vol. 44 (1997), 837-855.
- [Asset Evaluation under Continuous-time: Some Remarks](#), *International Review of Economics and Business*, Vol. 42 (1995), 469-483.
- [Il Mercato Italiano delle Opzioni sull'Indice di Borsa](#), *Bancaria*, No. 1 2003, 87-95.

Books

Teoria dei Mercati Finanziari. Un'introduzione, Roma, Carocci 2017.

Proceedings

The Representation of Conglomerative Functionals, in Ferraro M. B., Giordani P., Vantaggi B., Gagolewski M., Gil M. A., Grzegorzewski P. and Hryniewicz O. (eds.), *Soft Methods for Data Science*, Berlin, Springer 2017, 103–112.

Mercati finanziari, politica monetaria e distribuzione del reddito. Un'interpretazione teorica, in G. Nardozzi (ed), *Politica monetaria, profitti e finanza: contributi per l'analisi di alcuni recenti sviluppi*, Roma, LUISS Univeristy Press 2007, 87–122.

Il Mercato degli Strumenti Derivati in Italia, in *Fondazione Rosselli Settimo Rapporto sul Sistema Finanziario Italiano*, Roma, Edibank 2002, 163-180.

Unpublished Works

A generalization of Tanaka's formula, *Submitted*, 2017, ArXiv 1703.10800;

Non Parametric Estimation of Option Prices via Superhedging, *Submitted*, 2014, ArXiv 1502.03978;

International Workshops

First Italian Meeting on Probability and Mathematical Statistics, Turin, 19 - 22 June 2017;

Model Uncertainty and Robust Finance, Milan, 10 - 11 November 2016;

Soft Methods in Probability and Statistics, Rome, 12 - 14 September 2016;

Workshop on Quantitative Finance, Torino 2003, Milano 2004, Perugia 2005;

Meeting of the European Finance Association, Berlin, 2002;

Meeting of the Northern Finance Association, Calgary 2002;

Meeting of the European Financial Management Association, Lugano, 2001;

Workshop on Mathematical Finance, Hammamet, 1999;

Recent Seminars

University of Milan, Dept. Mathematics (2016), University of Bielefeld (2015), University of Lugano (2015).

Visiting

Visiting Professor, Institute of Finance University of Lugano, 1996 – present;
Visiting Scholar, Department of Economics Stanford University, 1996.

Referee

The Financial Review.
Computational Statistics and Data Analysis.
Acta Applicanda Mathematica.
Annals of Applied Probability.
Journal of Applied Mathematics and Computing.
Zentralblatt MATH.

Teaching

Mathematical Finance, Università Milano Bicocca, 2013–present
Risk Management, Università Milano Bicocca, 2008–present
Industrial Organization, Università Milano Bicocca, 2008–2012
Financial Modeling, University of Lugano, 2004–2012
Introduction to Financial Engineering, University of Lugano, 2004–2014
Monetary Economics, University of Lugano, 2012–present
Monetary Economics, Università del Salento, 2006–2008
Macroeconomics, Università del Salento, 2005–2008
International Economics, Università del Salento, 2006–2008
Theory of Games and Voting, Università del Salento, 2006–2008
Financial Markets, University of Lugano, 1998–2006
Futures and Options, Università Bocconi, 2000–2003

Lecture Notes

Risk Management. Appunti di Lezione, pp. 1-112, Università di Milano Bicocca.

Economia Monetaria. Appunti di Lezione, pp. 1-117, Università del Salento, 2007.

Giochi e Strategie per la Politica e le Relazioni Internazionali, pp. 1-69, Università del Salento, 2006.

An Introduction to Financial Engineering, pp. 1-68, University of Lugano, 2006.

Uncertainty, Choice and Equilibrium. A Bird's Eye View, pp. 1-63, Università del Salento, 2005.

Financial Modeling, pp. 1-86, University of Lugano, 2004.

Options and Futures. An Introduction to Binomial Models, pp. 1-63 Università Bocconi, 2000.

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