Cecilia Mancini

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Nationality: Italian

February 2026

ACADEMIC POSITIONS

2019-	**Full Professor**, Department of Economics (DSE), University of Verona, Italy
2011-2019	**Associate Professor**, Department Scienze per l'Economia e l'Impresa (DISEI), University of Florence, Italy
2005-2010	**Adjunct Professor,** for teaching the course Metodi matematici in Prato, University of Florence (the title exists since 2005, the teaching was done since 2000)
1997-2011	**Assistant Professor**, Department Matematica per le Decisioni (DiMAD), University of Florence, Italy
2018	national **qualification** (abilitazione) to full professorship in Mathematics for Economical and Financial Applications, validity until 2024
2014	national **qualification** (abilitazione) to full professorship in Mathematics for Economical and Financial Applications, validity until 1-2020
2010	national **qualification** (idoneità) to associate professorship in Mathematics for Economical and Financial Applications, obtained at **University Bocconi in Milan**

EDUCATION

1999	**PhD** in Mathematics, Department of Mathematics, University of **Roma Tor Vergata**, Italy, *A jump-diffusion version of the CIR bivariate model.* Thesis discussed on April 1999
1995	**Master**: Diplome d'Etudes Approfondies de Probabilites et Applications, Laboratoire de Probabilités et Modèles Aléatoires, University of **Paris 6**, France
1995	**Research stage** (form April to July) at the University of **Perugia**, Istituto di Matematica generale e finanziaria, subject "*The trivariate CIR model: pricing and estimation of the parameters*" director of the research Prof. F. Moriconi
1993	**Degree** in Mathematics from the University of **Pisa** (4 years course), 110/110 magna cum laude. Thesis "*No arbitrage financial market models: existence of an equivalent martingale measure",* advisor Maurizio Pratelli

PUBLICATIONS

2023	C. Mancini, *Drift burst test statistic in the presence of infinite variation jumps*, **Stochastic Processes and their Applications** 163, pp.535-591, ISSN 0304-4149, DOI: 10.1016/j.spa.2023.06.010
2019	J. E. Figueroa-Lopez, C. Mancini, *Optimum thresholding using mean and conditional mean squared error,* **Journal of Econometrics,** 208(1), pp. 179-210
2018	C. Mancini, *Non-parametric threshold estimation for models with stochastic diffusion coefficient and jump*s, reprint **in the book *Volatility***, The International Library of Critical Writings in Economics series, Edward Elgar publishing, vol. II, n. 24, Eds: T.G.Andersen e T.Bollerslev, ISBN: 978 1 78811 061 7
2017	C. Mancini, *Truncated Realized Covariance when prices have infinite variation jumps*, **Stochastic Processes and their Applications** 127, 1998–2035
2015	C.Mancini, V.Mattiussi, R.Renò, *Spot Volatility Estimation Using Delta Sequences*, **Finance and Stochastics,** 19(2), 261-293
2013	C. Mancini *Measuring the relevance of the microstructure noise in observed financial data*, **Stochastic Processes and their Applications** 123, 2728–2751
2012	C. Mancini, F. Gobbi, *Identifying the Brownian covariation from the co-jumps given discrete observations*, **Econometric Theory**, 28 (2), pp. 249-273
2012	Mancini, C., Calvori, F., *Jumps*, **chapter** of the **Wiley Handbook** in Financial Engineering and Econometrics: Volatility Models and Their Applications, Editors: Luc Bauwens, Christian Hafner and Sébastien Laurent, ISBN: 978-0-470-87251-2
2011	C.Mancini, *The speed of convergence of the threshold estimator of integrated variance*. **Stochastic processes and their applications**, 121(4), 845-855

2011	R. Cont, C. Mancini, *Nonparametric tests for pathwise properties of semimartingales*, **Bernoulli**, **17**(2), 781–813
2011	C. Mancini, R. Renò, *Threshold estimation of Markov models with jumps and interest rate modeling,* **Journal of Econometrics**, 160 (1), 77-92
2009	C. Mancini, *Non-parametric threshold estimation for models with stochastic diffusion coefficient and jumps*, **Scandinavian Journal of Statistics**, 36, 270-296
2008	C. Mancini, *Large deviation principle for an estimator of the diffusion coefficient in a jump diffusion process*, **Statistics and Probability Letters,** 78, 869-879
2007	F.Gobbi, C.Mancini, *Estimating the diffusion part of the covariation between two volatility models with jumps of Lévy type*. In: of **Series on advances in mathematics for applied sciences**, Applied and Industrial Mathematics in Italy II**,** vol. 75, **Selected contributions** SIMAI Conference, 22 – 26 May 2006, ed.s V.Cutello, G.Fotia, L.Puccio, World Scientific, pp. 399-409. ISBN: 978-981-270-938-7
2004	C. Mancini, *Estimation of the characteristics of the jumps of a general Poisson-diffusion model*, **Scandinavian Actuarial Journal,** 1, 42-52. ISSN 0346-1238
2003	C. Mancini, *Uniqueness of the solution to a difference-partial differential equation for finance*, **Mathematical Models & Methods in Applied Sciences**, vol. 13 (7), 919-943, ISSN: 0218-202
2003	C. Mancini, **Metodi matematici per le decisioni aziendali**, Pitagora Editrice Bologna, ISBN 88-371-1415-X
2002	C. Mancini, *The European options hedge perfectly in a Poisson-Gaussian stock market model*, **Applied Mathematical Finance** 9, 87-102, ISSN 1350-486X
2001	C. Mancini, *Disentangling the jumps of the diffusion in a geometric jumping Brownian motion*, **Giornale dell'Istituto Italiano degli Attuari**, volume LXIV, Roma, 19-47, ISSN: 0390-5780
1998	C. Mancini (1998), *Completing a jump-diffusion version of the bivariate Cox-Ingersoll-Ross model*, **Proceedings** XXII conference AMASES society, Genova, 9-12 Sept., Bozzi Edt. **AMASES prize** 1998

Minor

2025	C. Mancini, Jump detection in financial asset prices that exhibit U-shape volatility, **software**, available on arxiv.org https://doi.org/10.48550/arXiv.2508.18876
2022	C. Mancini, Academic research on Quantitative Finance in Italy today, https://**docentia**.it
2021	Rachele Foschi, Francesca Lilla, Cecilia Mancini (2021). Warnings about future jumps: properties of the exponential Hawkes model. **Abstract in Atti**: 35th EBES conference book, p. 62, EBES publications, ISBN: 978-605-80042-5-2
2021	C.Mancini, **Preface** to the XXII Workshop On Quantitative Finance Book of Abstracts. In: Book of Abstracts, XXII Workshop On Quantitative Finance. p. 1-9, ISBN 979-12-210-3225-3
2021	C.Mancini, Risk that an observed cluster of price jumps has not yet exhausted: performance of an estimate on simulated data, **software**, p. 1-5
2010	R. Renò, C. Mancini, *Introduction to the Special Issue: Financial Mathematics and Econometrics*, Special Issue for the research week on Financial Mathematics and Econometrics, Florence, September 9–11, 2009, **Economic Notes** by Banca Monte dei Paschi di Siena SpA, Volume 39, n.1/2, ISSN 0391-5026
2007	F. Gobbi, C. Mancini (2007): *Diffusion covariation and co-jumps in bidimensional asset price processes with stochastic volatility and infinite activity Lévy jumps*, http://**arxiv**.org/pdf/0705.1268.pdf
2003	C. Mancini, *Statistics of a Poisson-Gaussian process*, **Quaderni** of the Department DiMaD, Firenze, n.7
2003	C. MANCINI. Statistics of a Poisson-Diffusion process. Abstract in: **Proceedings** AMASES conference 2003. p. 302-303, AMASES, Cagliari, 3-6 Sett.
2002	C. Mancini, *Are the Brownian motion and the Poisson process independent?* **Quaderni** of the Department DiMaD n.10
2001	C. MANCINI. Estimation of the parameters of jump of a general Poisson-diffusion model. Abstract in: **Proceedings** AMASES conference p. 281-284, Firenze, 5-8 Sett.
2000	C. Mancini*, Modello bivariato di Cox-Ingersoll-Ross guidato da diffusioni e salti: valutazione, completamento, stimatori dei parametri*, **Bollettino U.M.I**., Serie VIII, Vol. III-A, PhD thesis issue, 121-124, published in Bologna
1999	C. Mancini, A jump-diffusion version of the CIR bivariate model, **tesi di dottorato**, discussa ad aprile, Roma Tor Vergata
1998	C. Mancini, Estimators for the parameters of a jump-diffusion process, Abstract in **Proceedings** IV conference SIMAI, Messina, June

1996	C. Mancini, Modello per un mercato finanziario esente da arbitraggio: esistenza di una legge equivalente che rende il processo stocastico dei prezzi una martingala, **tesi di laurea**, **premio Bruno De Finetti**, pubblicazione in proprio, Pisa, 20/1/1996
1995	C. Mancini, Il modello CIR trivariato, **rapporto di stage** del DEA, Università Parigi 6

Working papers

2025	J. E. Figueroa-Lopez, C. Mancini, Filtering Out Infinite Activity Jumps Using Uniform Thresholding, Under Conditional Mean Square Error, submitted and available on ssrn.com http://dx.doi.org/10.2139/ssrn.5404359
2025	C. Mancini, An elementary proof of the FTAP, in a finite and multi-period model without numeraire, submitted e su ssrn.com http://dx.doi.org/10.2139/ssrn.5395667
2024	R.Foschi, F.Lilla, C.Mancini, Warnings About Future Jumps: Properties of the Exponential Hawkes Model, submitted and available on arxiv.org http://dx.doi.org/10.2139/ssrn.4707522
2022	J. Figueroa-Lopez, C. Mancini: Optimum conditional mean error for the square Truncated Realized Variance in the presence of leverage
2019	C. Mancini, L. Torricelli: Target volatility strategies in semimartingale models**, working paper**

GRANTS FOR PROJECTS (principal investigator)

2020	FIP **4000** Eu (**DSE**, University in Verona)
2018	**GNAMPA 3000** Eu (Gruppo Nazionale per l'Analisi Matematica, la Probabilità e le Applicazioni), one year research project, *Nuovi indicatori di instabilità dei mercati finanziari*
2015	grant of **32'000** Euro from University of Florence for the **strategic project** *Previsori di instabilità dei mercati finanziari*, other members of the group: Maria Elvira Mancino, Salvatore Federico
2013	grant of **10'000** Euro by **Europlace Institute of Finance Louis Bachelier** (EIF) for the research project *Small Jumps and Default Contagion",* other members of the group: Giampiero Maria Gallo, Mark Podolskij and Peter Tankov
2002	Florence University, **young researchers project**, *Strategie di investimento ottimali secondo il criterio di limited off-hedging,* **2000** Eu
2001	Florence University, **young researchers project**, *Problemi di controllo ottimo stocastico: aspetti teorici e applicazioni alla finanza*; participant: Sandra Cerrai, **4'000'000** Lire
1998	Scholarship **form Roma Tor Vergata** U. for a research stay 3 months abroad
1994	Mino Bontempelli 1 year scholarship from **Accademia Nazionale dei Lincei**

HONORS & AWARDS

2005	500 Eu **Award** from the **Econometric Society** for the presentation of at the 2005 world conference of the Econometric Society
1998	**AMASES prize** for the presentation of a paper by a young researcher at single name at the XXII AMASES congress, Genova, September
1997	Laurea degree **Bruno De Finetti prize**, form Accademia Nazionale dei Lincei, Roma, June

MEMBERSHIP OF SCIENTIFIC SOCIETIES

2016, 2018	Ordinary member, The Society of Financial Econometrics, **SoFiE**
1997-2018,2020-	member of **GNAMPA** (Gruppo Nazionale per l'Analisi Matematica, la Probabilità e le Applicazioni)
2005	**Econometric Society**
2001-2004	**Bachelier Finance Society**

EDITORIAL RESPONSIBILITY

2021	**Proceedings** (abstracts) of the XXII Workshop On Quantitative Finance, in collaboration with Roberto Renò
2009-2010	**Guest co-Editor** of *Economic Notes,* 2010, Volume 39, Issue 1: Special Issue *Financial Mathematics and Econometrics*, dedicated to the publication of papers connected with the Research week *Stochastic processes and financial econometrics*, held in Florence, 9-11/9/2009

REFEREE ACTIVITIES

For Reviews

1997- Journal of Nonparametric Statistics (2023), Annals of Applied Probability (2023), Journal of Applied Econometrics (2022); Mathematical Finance (2020); Stochastic Analysis and Applications (2019); Review of derivatives research (2019); Stochastic Processes and their Applications (2017); The Open Statistics & Probability Journal (2017); Economics Letters: 2015 (IF2013: 0.457); Annals of Actuaries (2014); Annals of Statistics: 2012, 2007, 2008 (IF 2010: 2.940); Bernoulli: 2012, 2011 (ImpactFactor 2010: 1.000); Econometric Theory (IF 2010: 1.015): 2014, 2013, 2011 e 2007; ESAIM Probability and Statistics (no ISI): 2010; Journal of Econometrics (IF 2010: 1.815): 2016, 2015, 2009; Journal of Financial Econometrics (IF 2010: 0.846): 2009; Review of economic studies (IF 2010: 3.113): 2008; Finance & Stochastics (IF 2010: 1.326): 2008 e 1997; European Journal of Operational Research (IF 2010: 2.159): 2006; Proceedings of StochFin2004 conference, Lisbona, editor Springer, 2004; Econometrica (IF 2010: 3.185): 2003, 2004

For research project:

2015 for the Research Commission of the Italian Switzerland University

For conferences:

2014 **Scientific committee member** for the XV Workshop on Quantitative Finance, Florence 23-24/1/2014

2012-2021 2012, 2013, 2015, 2016, 2020, 2021: **Memebr of program committee** of **SoFiE** Annual Conference (Society for Financial Econometrics), hosted at: University of Oxford (June 20-22, 2012), where I was invited to participate as **Chairperson**; Singapore Management University (12-14 June, 2013); Aarhus University (June 24-26, 2015, with Preconference on 23); Hong Kong (June 14-17, 2016, with Pre-Conference on 14)

2009-2014 **Referee for conference scientific committees:**
IRCM (International Risk Management Conference): Firenze, 22-24/6/2009; Warsaw, 23-24/6/2014.
ICASQF (International Conference on Actuarial Science and Quantitative Finance): Cartagena, Colombia, 15-18/6/2016

For master theses

2016, 2018 Florence U.: Serena Visi (2018), Lorenzo Nesi (2018), Giacomo Toscano (2016)

For PhD theses

2007, Alexander Alvarez Hernàndez, Université Paul Sabatier, Tolosa III;
2011, Mario Dell'Era, Università di Pisa
2022, Yuchen Han, Washington Univ. in St. Louis
2025, Taher Jalal, Université Paris Saclay, Versailles

For books

2003 chapter "Stochastic calculus for jump processes", of the book Financial modelling with jump processes, by Rama Cont and Peter Tankov
2004 translation in Italian of the financial mathematics part of "Manuale di algebra e geometria" GIUNTI Edt.

SUPERVISION OF Post-Doc, PhD AND Master SCHOLARS

2005- **advisor of PhD** students:
Matheus Lima Cornejo (from 2023), DSE, Verona
Fabio Gobbi (2005-2006), Dipartimento di Statistica, Florence U.
co-advisor
Zokhir Kosymov (2018), together with Paulo Eduardo Oliveira, joint **PhD** programme in Economics of Coimbra and Minho Universities;
Francesco Calvori (2011), jointly with Giampiero Maria Gallo, Dipartimento di Statistica, FLorence U.

2012- **advisor of master thesis**
Giulia Schiesaro (2022), in Banca e Finanza;
Carlo Alberto Boari (2024), in Banca e Finanza;
Martina Bartoli (2019-2020), in Accounting e Libera Professione, U. Firenze
Giulio Lorenzini (2012), in Scienze Fisiche e Astrofisiche, Univ. Firenze

2006- Advisor of **post-doc students**:
Francesca Lilla (2017), fuded by Florence U., *Previsori di instabilità dei mercati finanziari*

Rachele Foschi (2016), fuded by Florence U., *Previsori di instabilità dei mercati finanziari*
Fabio Gobbi (2006-2007), fuded by Dipartimento di Matematica per le Decisioni and Dipartimento di Statistica "Parenti", Florence U.

SCIENTIFIC JURIES

2025	Evaluation commission for upgrade from assistant professor type B to **Associate professor**, Verona
2025	hiring **adjunct professor,** commission member for the course Finance, PhD Economics and Finance, track ECO, Verona
2024	Evaluation commission for upgrade from Associate Professore to **Full Professor**, Verona
2024	hiring **adjunct professor,** commission member for the course Mathematics, PhD Economics and Finance, track ECO, Verona
2023	hiring **adjunct professor,** commission member for the courses Mathematics and Finance, PhD Economics and Finance, track ECO, Verona
2022	**Assistant Professor** type B, **Siena U.**
2022	Evaluation commission for upgrade from assistant professor type B to **Associate professor**: Verona
2022	Evaluation commission for upgrade from assistant professor type B to **Associate professor**: Roma Tor Vergata
2021	**Assistant Professor** type B, **Torino U.**
2020	Evaluation commission for upgrade from permanent assistant professor to **Associate professor, Cassino U.**
2017	**Assistant Professor** type A, **Florence U.**
2017	hiring **adjunct professor,** commission member for the course *Matematica per le applicazioni economiche,* 3 Credits, Florence
2008	Permanent **Assistant Professor, Roma Tor Vergata U.**, 2-3/4/2008 e 3/6/2008
2006	Permanent **Assistant Professor**, **Milano Bicocca** U., 22-24/11
2004-2024	Hiring **post-doc students**: 2024 (3 positions, advisor Athena Picarelli), 2018 (resp. Mancino), 2017 (resp. Mancini), 2016 (resp. Mancini), 2006 (resp. Mancini), 2004(resp. Frittelli)
2007-2025	**PhD jury member:** candidate Mario Dell'Era, 2011, Pisa U.; candidate Alexander Alvarez Hernàndez, 2007, Toulouse III Univ.; candidate Yuchen Han, 2022, Washington Univ. in **St. Louis,** candidate Taher Jalal, 2025, **Paris Saclay U.**, Versailles

MOST RECENT NSTITUTIONAL ACTIVITIES

2019-2028	**Quality assurance team** of the research for DSE, Verona Univ.
2023-2025	**Quality assurance team, PhD** in Economics and Finance, DSE, Verona
2024-2028	**Quality assurance team, three-year degree course** Applied Mathematics, Verona
2021-	**PhD committee,** in Economics and Finance, DSE, Verona
2013-2015	**Study plans coordinator** for undergraduate students in Economics, enrolled from the 2012-2013 a.y., Florence U.
2019	**Review group**, master degree course in Accounting e Libera Professione, Florence, U.
2013-2015	**Restrected Teaching Committee** of the Degree Course in Economics (May 2013-January 2015), Florence
2000-2010	**Restrected Teaching Committee** of the Degree Course MTA-MIQ from 2000-2001 to 2009-2010, Prato
2023	**Selection Committee for** National Research Council (PNNR) **PhD Scholarships**, Verona
2005-	**Academic Tutor for internships**: Alessio Costantino Buzatu (2024); Giulia Zambon (2024); Pierlorenzo Zocca (2023); Tiberio D'Elia (2023); Matteo Cornale (2022, BCC Bank Verona and Vicenza); Jacopo Pennisi (2022, Gruppo Formazione srl), Omar Giovannini (2022, A.M. Fishery SRL, Verona), Monica Braggion (Vicenza, 2022, Corichem SRL), Pretto Sarah (Vicenza, 2019), Salassa Angelica (Firenze, Valentino SpA, 10/2018 to 1/2019), Lorenzini Giulio (Societé Generale, 3/2013 to 9/2013), Guarducci Romana (2006), Pieragnoli Laura (2006)
2009-2018	**Entrance test** commission for the Faculty of Economics (9/2009, 9/2011) and for the School of Economics (9/2013, 9/2016, 9/2018), Florence
2013,2014	**Italian language proficiency** test commission for foreign students' access to the University of Florence (7/2013, 9/2013; 7/2014, 9/2014)
2011-	**Tutor selection** commission: for Matematica Finanziaria course, Economia e Commercio, Verona (2023, 2024, 2025); for Finanza Matematica course, Banca e Finanza, Verona (2023); for Matematica course, Facoltà di Economia, Florence (2011, 2012, 2015)
2001-2018	Departmental commission for the **distribution of research** (ex 60%) **funds**: 2001, 2004, 2005, 2012, 2018, Florence

RECENT VISITING ABROAD

2024	visiting Jose Figueroa-Lopez at the **Washington University in St. Louis**, 12-22 July
2023	visiting Mark Podolskij, Université Luxembourg, April, 3-6
2022	visiting Ester Mariucci, Département de mathématiques at Université **Versailles** Saint Quentin, June
2019	visiting Jose Figueroa-Lopez at the **Washington University in St. Louis**, 18 May-13 June
2018	**Oxford, Mathematical Institute**, visiting Alvaro Cartea, 27/2-3/3
2017	visiting Jose Figueroa-Lopez at the **Washington University in St. Louis**, 7-19 of May
2016	visiting Raphael Douady, **University Paris Pantheon-Sorbonne**, april
2015,2014	visiting Peter Tankov, **University Paris 7**, 22/3/15-3/4/15 and 30/3/14-12/4/14
2013	visiting Takaki Hayashi, **Keio University**, **Yokohama**, 20/23 March
2012	visiting Emmanuel Gobet, **Ecole Polytechnique** (funder), Palaiseau (**Paris**), 16-22/12
2012	visiting Markus Reiss, **Humboldt University** (funder) in **Berlino**, 1-8/7
2011	visiting Laboratoire de Probabilites, Univ. **Paris 6**, 21-27-11
2011	visiting Mark Podolskij, **Heidelberg University**, 11-15/4 (funded by the Heidelberg U.)
2010	visiting Nakahiro Yoshida, **Tokyo University** (funder), Graduate School of Mathematical Sciences, 6-20 March
2010	visiting Jean Jacod and Rama Cont, University **Paris 6**, 13-20/1 (co-funded by INdAM)
2009	visiting Shigeyoshi Ogawa, **Ritsumeikan University** (funder), Kyoto, 14-28/2

TALKS

Recently invited seminars

8/1/2026	Institute of Economics, University of **Freiburg**
11/3/2025	Laboratoire de Probabilités, **Paris Sorbonne**
6/4/2023	Département de mathématiques at Université **du Luxembourg**
31/5/2022	Département de mathématiques at Université **Versailles** Saint Quentin
10/5/2022	PhD Seminar: Advanced Stochastic Modelling, **Vienna-Verona** group
8/4/2022	StatFin Webinar, **IISER** (Indian institute of science education and research), **Pune, India**
9/5/2019	Department of Economics and Finance, **Luiss** Guido Carli, **Roma**
4/5/2018	**Berlin**, **Humboldt University**
3/5/2018	Otto-von-Guericke Universität, **Magdeburgo** (Germania)
1/3/2018	Mathematical Institute, **Oxford** University
10/5/2017	**Washington Univ**. in St. Louis
6/4/2016	Univ**. Paris Pantheon-Sorbonne**
2/4/2015	Univ. **Paris 7**
2/3/2015	Econometrics Seminar at **CORE**, Université Catholique de Louvain
24/11/2014	Univ. **Pisa**, Department of Economics and management
12/11/2014	**Purdue University**
17/12/2012	**Ecole Politechnique** Palaiseau (**Paris**)
25/10/2012	**Luiss** Guido Carli, **Roma**
4/7/2012	**Humboldt University, Berlin**
7/5/2012	**Scuola Normale Superiore** in **Pisa**
24/11/2011	Laboratoire de Probabilites, Univ. **Paris 6**
11/4/2011	Faculty of mathematics and information technology of **Heidelberg** University
16-6-2010	Univ. **Perugia**, Dept. di Economia, Finanza e Statistica (funder of the mission)
15-3-2010	University of **Tokyo**, Graduate School of Mathematical Sciences
25/2/2010	Università di **Parma**, Dept. of Economics, Mathematics section E. Levi
8/2/2010	Università di **Bologna**, Dept. of Mathematics
7/2009	Institute of Number Theory and Probability Theory, **Ulm** University, Germany

Recently invited talks at conferences

22-23/10/2026	Financial Econometrics workshop, **Oxford-Man Institute**
8-11/9/2026	Statistical Week yearly Conference of the **German Statistical Society**, Essen
10/7/2024	**Bachelier World conference**, Rio de Janeiro, invited by Chiara Amorino in a parallel session
14/6/2024	**Italian meeting on Probability** and Mathematical Statistic, Roma, invited by Francesco Benvenuti in a parallel session
17/12/2023	CMStatistics (Computational and Methodological Statistics), **Berlin**, invited by Nakahiro Yoshida in a parallel session
17-19 /12/2022	CMStatistics (Computational and Methodological Statistics), King's College **London**, parallel session
24/11/2022	Workshop on Non-parametric estimation of stochastic volatility models, **Firenze**

4-7/6/2019	**SIAM** conference on Financial mathematics and engineering, parallel session**, Toronto**
29/9/2017	I Gransasso Workshop on Mathematical Finance, 27/29-9-2017, **L'Aquila**
9/3/2017	Vienna–Copenhagen Conference on Financial Econometrics**, Vienna**, I also was **Chairperson**
30/9/2016	**Siena** Finance Workshop, and discussant of the paper by M.W.D.Kurtz
12-13/6/2016	*Financial Engineering and Risk Management International Symposium,* **Guangzhou**
2-5/2/1016	Conference Frontiers in Stochastic Modelling for Finance, **Padova and Venezia**
22-23/5/2015	discussant to the paper presented by Jia Li at the Financial Econometrics Conference, **Toulouse**: declined for concurrent commitments
12-13/12/2014	conference on Realized volatility, **Montreal**: declined for teaching duties
20-21/11/2014	Workshop on statistics of high-frequency data, **Humboldt University, Berlin**: declined for teaching duties
13-15/11/2014	**SIAM** conference, in a contributed session**, Chicago**
22-25/9/2014	workshop on Statistical Inference for Lévy Processes, Lorentz Center, **Leiden**
23-24/1/2014	Discussant at XV Workshop on Quantitative Finance, **Firenze**
18-19/12/2013,	Statistics for Stochastic Processes and Analysis of High Frequency Data, U. **Paris 6**
14-16/12/2013	7th International Conference on Computational and Financial Econometrics (CFE), U. of **London**
27-29/6/2013	European University Institute, **Fiesole**
18-19/3/2013	JAFEE-Columbia-Institute of Statistical Mathematics (ISM) International Conference on mathematical/quantitative finance, financial engineering and related fields, **Tokyo**
12-13/3/2012	workshop Statistics for Stochastic Processes: Inference, Limit Theorems, Finance and Data Analysis, Institut Louis Bachelier, Palais Brongniart, **Paris**
7-8/10/2011	Measuring risk, Bendheim center for Finance, **Princeton** University (funder)
23-24/5/2011	Seventh Seminar on Stochastic Analysis, Random Fields and Applications, **Ascona**
15-16/5/2010	**Toulouse School of Economics**, France, invited discussant of a paper by Taesuk Lee and Werner Ploberger (funded by Toulouse School of Economics and Firenze University)
24-4-2010	**Field Institute Toronto**, Workshop on Financial Econometrics, organized by Yacine Ait-Sahalia, Jianqing Fan, Per Mykland, Thematic Program on Quant finance January-June 2010, missed out because of Iceland volcano dust cloud
20-4-2010	Johns Hopkins Carey **Business School, Baltimore**, Maryland, Workshop on Econometrics, missed out travel because of Iceland volcano dust cloud
12-3-2010	**Ritsumeikan** University, Workshop on Stochastic Processes and Applications to Mathematical Finance
16/5/2009	**Toulouse School of Economics**, France (funded by Toulouse School of Economics and Firenze U.)

Contributed recent talks

2024	XXV Quantitative Finance Workshop, 11-13 aprile, **Bologna**
2023	XXIV Quantitative Finance Workshop, 20-22 aprile, **Gaeta**
2023	Brown bag seminar, Università di **Verona,** 21 febbraio
2022	XXIII Quantitative Finance Workshop, 27-28 January, U. **Roma Tor Vergata**
2021	IME (Insurance, Mathematics and Economics) conference (on line), June 5-9
2021	35th EBES (Eurasia Business Economics Society) conference (on line), April 7-9
2020	XXI Quantitative Finance Workshop, 29-31 gennaio, **U. Napoli Parthenope**
2019	XX Quantitative Finance Workshop, 23-25 January, **ETH, Zurich**
2018	Frontiers in High-Frequency Financial Econometrics, 28-29 Sept., Scuola Normale Superiore **Pisa,** I also was **Chairperson**
2018	**SoFiE** conference, Lugano 12-14 June
2017	Accepted paper at **SoFiE** conference, New York 21-23 June
2017	XVIII Workshop on Quantitative Finance, **Milano** Bicocca, 25-27/1, I also was **Chairperson**
2016	9th SoFiE conference 15/17-6-2016, **Hong Kong**
2016	accepted for presentation at ICASQF conference 6/2016, **Colombia**, and at the Bachelier Finance Society conference, 7/2016 in New York, both declined for teaching duties
2016	MAF (mathematical and statistical Methods for Actuarial sciences and Finance) conference, **Parigi** 30/3-1/4
2016	XVII Workshop on quantitative finance, **SNS Pisa**, 28-29/1
2015	DynStoch conference, **Lund**, 27-29/5/2015
2013	XIV Workshop on quantitative finance **Rimini**, 24-25 of January
2011	Workshop Statistical inference and numerical analysis of stochastic processes: probabilistic tools and application to financial econometrics, 17-18 Marzo, **Firenze**

2011	**Padova** 27,28 gennaio, XII Workshop on quantitative finance
2011	convegno Modeling and managing financial risks, **Paris** 10-13 gennaio
2010	XI Workshop on quantitative finance, **Palermo** 28-29 Gennaio
2009	Research week in **Florence** *Stochastic processes and financial econometrics*, DiMaD, 9-11 settembre
2009	Eurandom, Statistical inference for Lévy processes with applications to finance, **Eindhoven**, 15/7
2009	Firenze-Ritsumeikan workshop, **Firenze**, 12-13 marzo
2009	X Workshop in Quantitative Finance, **Politecnico di Milano**, 29-30 gennaio

ORGANIZATION OF SCIENTIFIC EVENTS

Courses

2026 **Peter Tankov**, Quantitative approaches in sustainable finance, for PhD students, 25/3-16/4, 12 hours
Giulia Livieri, Mean Field Games, for PhD students, June, 8 hours
Sara Biagini, Topics in Environmental Finance, for PhD students, April, 6 hours

2025 **Chiara Amorino**, Continuous Time Econometrics, per PhD students, 14/1-22/2, 9 hours
Mathieu Rosenbaum, Recent developments in financial statistics for high frequency markets, for PhD students, 29/4- 28/5, 18 hours
Sara Biagini e **Luca Taschini**, Topics in Environmental Finance, for PhD students, 15/4- 6/5, 8 hours
Giulia Livieri, Elements of Financial Risk Management, for PhD students, 1/11-4/12, 12 hours
Josef Teichmann, Mathematics of New Technologies in Finance, for PhD students, 2-5/12, 12 hours

2024 **Luciano Campi** e **Giulia Livieri**, Mean Field Games and Applications, for PhD students, 30/1- 2/7, 20 hours
Andrea Gamba, Dynamic Corporate Finance, for PhD students, 26-27/3, 8 hours
Kim Christensen, Elements of Financial Risk Management, for PhD students, 16/11- 6/12, 12 hours (co-organized)

2023 *Discretization of Processes,* Prof. **Jean Jacod**, for PhD students, 27/11/2023-13/2/2024, 18 hours

2007 *Jump processes and finance,* course held by **Jean Jacod**, Univ. Paris 6, 7-9/3, Florence
2006 *Copulas, multidimensional Lévy processes and applications in finance*, course held by **Peter Tankov**, Univ. Paris 7, 15-17/11, Florence

Conferences

2022 **Parallel session** *Modeling financial asset prices*, within the 3rd Italian meeting on Probability and Mathematical Statistics, Bologna, 13-16/6/2022
2018 **Conference** *Portfolio managing, stochastic processes and financial econometrics*, 18/5, Florence
2013 Fifth Florence-Ritsumeikan **Workshop** on *Stochastic Processes and Applications to Finance and Risk Management*, 12-13/3, Florence
2011 **Workshop** *Statistical inference and numerical analysis of stochastic processes: probabilistic tools and application to financial econometrics*, 17-18 March 2011, Florence
2011 Third Florence-Ritsumeikan **Workshop** *on Probability and Finance: Modeling and pricing finance and insurance assets in a risk management perspective*, Florence 16-17/3, Florence
2009 **Reserach week** in Florence *Stochastic processes and financial econometrics,* on the occasion of Jean Jacod and Nour Meddahi visiting DiMaD, 9-11/9, Florence

Recent conferences co-organization

2025 12th General Amamef conference (Advanced Mathematical Methods For Finance, research network on Mathematical Finance), June 23-27, Verona (with Alessandro Gnoatto, Athena Picarelli, Sara Svaluto Ferro, Andrea Mazzon, Cosimo Munari)
2023 SIAM minisyposium Inference and Calibration based on High-Frequency and LOB Data, of 3 sessions (with José Figueroa-Lopez)
2023 **Workkshop** on Eco-Stat asymptotics, 11/9, Verona (with Catia Scricciolo and Francesca Rossi)
2021 **XXII Workshop on Quantitative Finance,** web edition, Verona, 28-29/1
2014 **Workshop** *Dependence in risk measurement and risk management*,18-19/12, Florence, jointly organized with Giovanni Puccetti and Valeria Bignozzi
2014 **XV Workshop on Quantitative Finance,** Firenze 23-24/1, jointly organized with M.E.Mancino

Seminars organization

2009-2013 **Delegate** for DiMaD of the joint seminars with the Dept. of Economics of **Florence U.**
2020- Seminars invited by me **in Verona**:

7/2026	Deniz Erdemlioglu, IESEC School of Management, Paris
5/3/2026	Ester Mariucci, Université Paris-Saclay
29/5/2025	Ewa Dziwok, University of Katowice
14/3/2025	Yacine Aït-Sahalia, Princeton University
25/9/2024	Jean Jacod, Former Professor Emeritus at the Sorbonne University
26/6/2024	Giulia Livieri, London School of Economics and Political Science
14/2/24	Francesco Benvenuti (Department of Mathematical Sciences, Aalborg University)
20/03/23	Yacine Ait-Sahalia (Princeton University)
15/02/23	Chiara Amorino (University of Luxembourg)
23/2/2022	José Figueroa-Lopez, Washington University in St. Louis
22/9/2021	Jean Jacod, Univeristà Sorbonne di Parigi

1998-2018 Seminars invited by me **in Florence**
2018: Simone Scotti; 2017, Imma Curato, Nien-Li Liu, Francesca Lilla, Susana Martins; 2016: Luca Spadafora; 2013: Lorenzo Torricelli; 2012: Rama Cont, Peter Reinhard Hansen, Giacomo Bormetti, Fausto Gozzi, Stefano Marmi; 2011: Roberto Renò, Yoichi NISHIYAMA; 2010: Federico Bandi, Álvaro Cartea, Marina Pireddu, Irene Crimaldi; 2009: Davide Canestraro; 2007: Alvaro Cartea, Taro Kanatani, Gabriele Fiorentini, Giampiero M. Gallo; 2006: Mark Podolskij; 1999: Silvia Totaro; 1998: Giulia Rotundo, Thomas Bjork

19/05/2009 Second Seminars day *ECONOMETRICS AND MATHEMATICS OF FINANCE,* Florence:
Gianna Figà-Talamanca, Peter Tankov, Alvaro Cartea, Angelica Gianfreda, Gabriele Fiorentini
20/1/2009 Seminars day ECONOMETRICS AND MATHEMATICS OF FINANCE, Florence:
Sabrina Mulinacci, Fulvio Corsi, Giampiero Gallo, Simona Sanfelici, Roberto Renò
27/2/2008 Seminars half day High frequency data, Florence:
Christian T. Brownlees, Roberto Renò

Seminars co-organization

2020: Maurizio Pratelli; 1999: Marco Frittelli, Giovanni Peccati, Andrea Roncoroni, Paul Embrechts

TEACHING ACTIVITIES

Abroad

2025	Masterclass for PhD students, Jump Processes in Finance, **ESSEC Business School, Paris,** Campus La Défense, 10/3
2018	*Markowits Portfolio theory*, a course to Bachelor students and a course to MBA students, **IPAG Business School (Grandes Écoles), Paris**, 9-12/4, Erasmus programme
2009	*Stochastic processes, jumps and some applications to finance*, MSc and PhD students course, **Ritsumeikan University**, Japan, 17-24/2/2009

In Italy

2023,2004,2005	*Continuous Time Econometrics*, **PhD** course (20h; one year it was 11h), Verona
2021,2022,2023	*Finance*, **PhD** course (20h), Verona
2020	*Mathematics***, PhD** course (10h), Verona
2004,2025	*Matematica finanziaria* (84h, one year it was 66h), undergraduate students in Applied Mathematics, Verona U
2023,2004,2025	*Matematica finanziaria* (42h, resp. 34h, 34h), undergraduate students in Economics, Verona U
2020-2024	*Finanza Matamatica* (54h), **MSc**, Verona U.
2019-2022	*International Financial Modeling* (54h; 36h; 42h), **MSc**, Verona U. (Vicenza site)
1998,2018	*Matematica finanziaria* (48h in 2018, 24h in 1998), undergraduate students in Economics, Florence U
1999	*Introduzione alla matematica finanziaria*, **PhD** students, Florence U
2015-2018	*Complementi di matematica finanziaria*, **MSc** course, University of Florence
2012-2017	*Matematica per le applicazioni economiche* (72h, 48h in 2014, 36h in 2013 and 2012) undergraduate students, Florence U
2013,2014	*Portfolio choice and optimization* (48h), **MSc** course, Florence U
2012	*Matematica finanziaria e teoria dei mercati* (24h), undergraduate students, Florence U
2000-2009	*Metodi matematici 1* (48h), undergraduate students, Florence U. (Prato site)
2008,2009	*Metodi matematici 2 e matematica finanziaria* (24h), undergraduate students, Florence U (Prato site)
2003	*Metodi matematici per la qualità* (24h), undergraduate students, Florence U. (Prato site)
2004-2006	*Matematica generale*, polo universitario penitenziario, Florence U. (Prato site)

2005-2009	*Probabilità e statistica matematica,* Tutor for the remote course Nettuno, undergraduate students, 2005,2006,2008,2009 Florence U
2003-2014	*Matematica per le applicazioni economiche,* preparatory course *(6h in 2014, 8h in 2004 and 2003),* undergraduate, students, 2003,2004,2012,2014 Florence U, 2008 Prato site
1998,2010,2011	*Matematica per le applicazioni economiche* (24h), Support (exercises), undergraduate students, Florence U
1998-2003	*Matematica finanziaria* (20h), Support (exercises), undergraduate, 1998,2001-2003,Florence U
1998-2001	*Matematica per le applicazioni economiche e finanziarie*, Support (exercises), undergraduate
1998	*Processi stocastici*, Support (exercises), Florence U
2007	*Calcolo 1*, Support (exercises), undergraduate students, Florence U
1993	*Trigonometric functions*, preparatory course, undergraduate students, Pisa U
1993	*Matematica,* Secondary School, substitute teaching, Macerata, 23/10- 9/11

Bachelor's thesis supervisor

2025	Martina Schmid, Matematica Applicata, Verona
2025	Giovanna Migliarese, Matematica Applicata, Verona
2024	Leonardo Busacchi, Economia e Commercio, Verona
2024	Pierlorenzo Zocca, Economia e Commercio, Verona
2013	Elvin Biba, Economia e Commercio, Firenze
2002	Fabio Fazzi, Economia e Commercio, Firenze, cotutela, relatore Marcello Galeotti
2000	Ilaria Zei, Economia e Commercio, Firenze, cotutela, relatore Marcello Torrigiani