**Cecilia Mancini**

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Nationality: Italian

January 2024

## 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 |

## EDUCATION

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|---|---|
| 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 jumps*, 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 |

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| 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**

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|---|---|
| 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 |
| 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 |
| 2020 | F.Lilla, R.Foschi, C.Mancini: Warnings about future jumps: properties of the exponential Hawkes model, **working paper series**, DSE, Verona; SSRN; ideas.repec |
| 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 |

**Not public working papers**

| | |
|---|---|
| 2022 | J. Figueroa-Lopez, C. Mancini, P. Tankov: Optimum conditional mean squared error for Truncated Realized Variance in the presence of leverage, working paper |
| 2023 | J. Figueroa-Lopez, C. Mancini: Optimum conditional mean squared error for Truncated Realized Variance with infinite activity jumps, working paper. |
| 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 |

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|---|---|
| 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**

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|---|---|
| 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**

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|---|---|
| 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:**

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| 2015 | for the Research Commission of the Italian Switzerland University |

**For conferences:**

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

**For Phd and master theses**

| | |
|---|---|
| 2016, 2018 | Florence U. (master theses): Serena Visi (2018), Lorenzo Nesi (2018), Giacomo Toscano (2016) |
| 2007, 2011 | PhD thesis: Mario Dell'Era, Pisa Univ.; Alexander Alvarez Hernàndez, University Paul Sabatier, Tolouse III |

**For books**

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|---|---|
| 2003 | ch. "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 POSTGRADUATE AND UNDERGRADUATE SCHOLARS

| | |
|---|---|
| 2006- | advisor of **post doc students**: Francesca Lilla (2017), Rachele Foschi (2016), Fabio Gobbi (2006, 2007) |
| 2005- | advisor of **PhD Theses** of: Matheus Lima, DSE, Verona, 2023; Fabio Gobbi, Florence U., 2005-2006 |
| 2011- | co-advisor of **PhD Theses:** Francesco Calvori, Florence U., 2011-2013; Zokhir Kosymov, joint PhD programme of Coimbra U. and Minho U., 2018 |
| 2012, 2019 | advisor of the **master degree thesis** of: Giulia Schiesaro (LM Banca e Finanza, U. Verona, 2022); Martina Bartoli (Accounting and freelance, 2019, U. Florence); Giulio Lorenzini (Physical and astrophysical sciences, 2012, Florence U.); |

## SCIENTIFIC JURIES

| | |
|---|---|
| 2022 | Evaluation commission for upgrade from assistant professor type B to **Associate professor** |
| 2020 | hiring an **Associate professor**, U. Cassino |
| 2021 | hiring a temporary **assistant professor type B** commission member: Torino Univ. |
| 2006-2017 | hiring of a **permanent assistant professor** commission member: Firenze Univ. (2017), Roma Tor Vergata Univ. (2008), Milano Bicocca U (2006) |
| 2004-2018 | hiring **post-doc** commission member, Firenze U: 2004, 2006, 2016, 2017, 2018 |
| 2017 | hiring **adjunct professor** commission member for the course *Matematica per le applicazioni economiche* |
| 2007, 2011 | **PhD** jury member: Pisa Univ., candidate Mario Dell'Era, 2011; Toulouse III Univ. candidate Alexander Alvarez Hernàndez, 2007 |

## MOST RECENT INSTITUTIONAL ACTIVITIES: DSE, Verona

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|---|---|
| 2023- | **Quality assurance team, PhD** in Economics and Finance |
| 2021- | **PhD committee** in Economics and Finance |
| 2019-2022 | **Department research quality assurance team** |

## RECENT VISITING ABROAD

| | |
|---|---|
| 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

| | |
|---|---|
| 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 |

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| 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**

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|---|---|
| 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**

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|---|---|
| 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

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)

2025 5-Day Workshop "Inference and Calibration of Financial Models based on High-Frequency and LOB Data" at the Banff International Research Station (BIRS programme for Mathematical Innovation and Discovery), summer (with José Figueroa-Lopez and Mark Podolskij)

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**: 14/2/24 Francesco Benvenuti (Department of Mathematical Sciences, Aalborg U.), 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), 22/9/2020 Jean Jacod (Univeristé Sorbonne Paris)

1998- organization of seminars in Firenze: 1998, 1999, 2006, 2007, 2009-2013, 2016-2018

19/05/2009 Second Seminars day *ECONOMETRICS AND MATHEMATICS OF FINANCE,* Florence

20/1/2009 Seminars day ECONOMETRICS AND MATHEMATICS OF FINANCE, Florence

27/2/2008 Seminars half day High frequency data, Florence

## TEACHING ACTIVITIES

### Abroad

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 *Continuous Time Econometrics*, **PhD** course (20h), Verona

2021-2022 *Finance*, **PhD** course (20h), Verona

2020 *Mathematics*, **PhD** course (10h), Verona

2023 *Matematica finanziaria* (42h), undergraduate students, Verona U

2020-2024 *Finanza Matamatica* (54h), **MSc**, Verona U.

2019-2021 *International Financial Modeling* (54h; 36h; 42h), **MSc**, Verona U. (Vicenza site)

1998,2018 *Matematica finanziaria* (48h in 2018, 24h in 1998), undergraduate students, 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 |

**ELIMINATI**

## ACADEMIC POSITIONS

| | |
|---|---|
| 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** |

## OTHER INSTITUTIONAL DUTIES

| | |
|---|---|
| 2000-2013 | advisor of **thesis for graduation**, School of Economics: Elvin Biba (2013), F. Fazzi (2002), Ilaria Zei (2000) |
| 2019 | Member of the board of the MsC Accounting e libera professione, univ. Firenze |

ROBERTO ha messo
* solo corsi taught, tutti

* commission of trust (incarico di fiducia): solo board di valutaz progetti, PhD, post doc, RTD, PA etc

* no corporates, ma firms