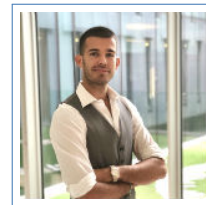


Francesco Rotondi

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Personal Webpage

Current Position

- 2020 - today **Post-doc.**
Department of Mathematics, Università degli Studi di Padova, Padova (IT).
Topic of the research grant: Stochastic methods for financial markets and the role of information
- 2021 - today **Lecturer.**
Department of Finance, Università Commerciale L. Bocconi, Milan (IT).
Instructor of the courses Financial Econometrics and Empirical Finance I and II, Applied Numerical Finance

Education

- 2015 - 2020 **PhD in Economics and Finance.**
Università Commerciale L. Bocconi, Milan (IT).
Fields: mathematical finance, asset pricing.
PhD advisor: Prof. Anna Battauz, ✉ anna.battauz@unibocconi.it
Dissertation: Essays on American Options
- 2014 - 2015 **Master of Science in Business Mathematics (Wirtschaftsmathematik).**
Ludwig Maximilians Universität, Munich (DE). Final grade 1.0 (A).
Dissertation: Systemic risk Measures via acceptance sets.
- 2013 - 2014 **Master Degree Program in Quantitative Finance.**
Università di Bologna, Bologna (IT). Final grade: 110/110 cum laude.
- 2010 - 2013 **Bachelor Degree in Mathematics.**
Università degli Studi di Padova, Padova (IT). Final grade: 97/110.
Dissertation: Application of quantization to optimal control problems in finance.
- 2005 - 2010 **A levels, Scientific High School.**
Liceo Scientifico G. Galilei, San Donà di Piave (IT). Final grade: 98/100.

Research

Publications.

- 2019 American options on high dividend securities: a numerical investigation, *Risks*, 2019, **7**(2), 59

Working Papers.

- Barrier options under correlated equity and interest rate risks
American options and stochastic interest rates (with A. Battauz)
On time-consistent multi-horizon portfolio allocation (with S. Cerreia-Vioglio, F. Ortu, F. Severino)
Optimal withdrawal policies for GMWB Variable Annuities under stochastic interest rates (with C. Fontana)
Portfolio allocations and the Growth Optimal Portfolio (with C. Fontana)

Teaching Experience

- 2017 - today **Instructor.**
Università Commerciale L. Bocconi, Milan (IT).
PhD level: Asset Pricing I
MSc level: Applied Numerical Finance
BSc level: Mathematics, Quantitative Methods for Finance, Econometrics
- 2016 - 2020 **Teaching Assistant.**
Università Commerciale L. Bocconi, Milan (IT).
MSc level: Quantitative Finance and Derivatives I, Risk Management in Banking and Insurance, Principles of Finance
BSc level: Mathematics, Corporate Finance, Quantitative Methods for Finance

Conferences

- 2021 Statistics 2021, online event, *Concordia University*, Montréal (CA), presenter
- 2021 IME, online event, hosted by multiple Institutions, presenter
- 2021 EFMA 2021 Annual Meeting, online event, *University of Leeds*, Leeds (UK), presenter
- 2021 AMAMEF, online event, *Università di Padova*, Padova (IT), presenter
- 2021 AFFI 2021 Annual Meeting, online event, *University of Nantes*, Nantes (FR), chair of a parallel session and presenter
- 2019 EFMA 2019 Annual Meeting, *University of Azores*, Ponta Delgada (PT), chair of a parallel session and presenter
- 2019 AMASES Annual Meeting of the Italian Association for Mathematics Applied to Economic and Social Sciences, *Università di Perugia*, Perugia (IT), presenter, winner of the Award for the best paper presented by a young researcher
- 2018 ARPM, Advanced Risk and Portfolio Management Bootcamp, *New York University*, New York City (USA)
- 2018 11th European Summer School in Financial Mathematics, *Ecole Polytechnique*, Paris (FR)
- 2017 XVIII Workshop on Quantitative Finance, *Università Bicocca*, Milan (IT)
- 2017 10th European Summer School in Financial Mathematics, *Technische Universität Dresden*, Dresden (DE)

IT skills

- OS Windows, Mac
- Quantitative Matlab, Mathematica, Stata, Microsoft Excel and VBA
- Coding Python
- Dataset Bloomberg, Datastream
- Writing Microsoft Word, Microsoft Power Point, Scientific Workplace and \LaTeX

Languages

- Italian Native
- English Full professional proficiency (TOEFL ibt score 103/120)