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Personal Webpage

Francesco Rotondi

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 Commericale 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 Commericale 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 Commericale 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 Commericale 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*, Montrèal (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)