

Francesco Rotondi

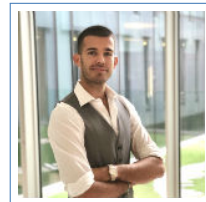
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Personal Webpage



Appointments

- 2021 - today **Lecturer.**
Department of Finance, Università Commerciale L. Bocconi, Milan (IT).
Lecturer of "Mathematical Methods for Economics, Finance and Actuarial Sciences" (Italian Scientific Sector SECS/06)
Assistant to the Director of the MSc Finance
Coordinator of the Specialized Master in Quantitative Finance and Risk Management (MaFinRisk)
- 12/2020 - **Post-doc.**
11/2022 *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

Research

Publications.

- 2023 Valuation of general GMWB annuities in a low interest rate environment (with C. Fontana), *Insurance: Mathematics and Economics*
- 2022 On horizon-consistent mean-variance portfolio allocation (with S. Cerreia-Vioglio, F. Ortu, F. Severino), *Annals of Operations Research*
- 2022 American options and stochastic interest rates (with A. Battauz), *Computational Management Science*
- 2019 American options on high dividend securities: a numerical investigation, *Risks*

Working Papers.

- 2023 Efficient valuation of barrier options under equity and interest rate risks
- 2023 Flexibility and uncertainty: the optimal management of a gas-fired turbine (with C. Bertolosi)
- 2023 A hidden Markov model for statistical arbitrage in international crude oil futures market (with V. Fanelli and C. Fontana)

Work in Progress.

- 20232 Effective binomial discretizations of bivariate diffusion processes

Teaching Experience

(details of teaching activities carried out are on my personal webpage)

- 2020 - today **Instructor.**
Università Commerciale L. Bocconi, Milan (IT).
Master level: Stochastic Calculus, Computational Methods and Machine Learning, Data-driven investments
MSc level: Applied Numerical Finance, Financial Econometrics and Empirical Finance, Quantitative Finance and Derivatives
- 2016 - 2020 **Teaching Assistant.**
Università Commerciale L. Bocconi, Milan (IT).
MSc level: Quantitative Finance and Derivatives, Risk Management in Banking and Insurance, Principles of Finance
BSc level: Mathematics, Corporate Finance, Quantitative Methods for 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.

Conferences

- 2023* AMASES 2023, *Università degli Studi di Milano-Bicocca, Milano (IT)*, presenter
- 2023 MathRisk Conference on Numerical Methods in Finance, *Università degli Studi di Udine, Udine (IT)*, presenter
- 2023 Quantitative Finance Workshop XXIV, *Università di Cassino e del Lazio Meridionale, Gaeta (IT)*, presenter
- 2023 Energy Finance Italy 8, *Politecnico di Milano, Milano (IT)*, presenter
- 2022 AMASES 2022, *Università degli Studi di Palermo, Palermo (IT)*, presenter
- 2022 ECSO-CMS 2022, *Università Ca' Foscari di Venezia, Venice (IT)*, presenter
- 2022 MAF 2022, *Università degli Studi di Salerno, Salerno (IT)*, presenter
- 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 2019, *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, EViews, 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)