CURRICULUM VITAE

PERSONAL DATA

Present position: Full Professor in Mathematical Methods for Economics and Finance
Affiliation: Department of Mathematics, University of Bologna

Education

First degree in Mathematics, University of Bologna (grade: 110/110 cum Laude)
PhD in Mathematics (University of Bologna, Ferrara, Padova, Trento, Trieste)

Academic positions

1991-2003. Assistant Professor, University of Ferrara, Italy
2004-2020 Associate Professor, University of Bologna, Italy

Teaching activity

Teaching courses in Calculus, Advanced Calculus, Stochastic Processes, Math-Finance, Mathematical Methods for Economists, Credit derivatives (graduate, undergraduate and PhD level).

2011- to present: Coordinator of the international Multiple Degree program between the Master Degree in Quantitative Finance of the University of Bologna and the following universities: Bfi Vienna (Österreich), Anglo American University – Prague (Czech Republic) (up to 2013) and University of Katowice (Poland).

2012-2014: Coordinator of the international Multiple Degree program between the Master Degree in Quantitative Finance of the University of Bologna and the universities of Evry (France) and LMU-München (Deutschland),

2011-2014: Departmental coordinator of Erasmus exchanges of the Faculty of Economics, Rimini Campus of the University of Bologna

Various years. Member of 7 examination boards for Post-Doc positions (assegno di ricerca).

Research activity

More than fifty publications in Mathematics and Quantitative Finance journals which are peer reviewed. Most articles are published in journals which are classified in the Journal of Citation Reports.

Her recent research work includes derivative pricing under non-Gaussian stochastic processes, mathematical models for credit risk analysis and bond pricing, optimization of trading strategies in limit order books, Cauchy problem for nonlinear PDEs of generic evolution type and applications to Finance.
Presenter and invited speaker at several international conferences and workshops.
Co-author of 3 books on mathematical methods for economics and finance.

Referee service
Reviewer for about thirty international journals and several international conferences.

Co-ordination of research projects

International research projects*:*

2010- 2012. Co-ordinator of the bilateral research agreement with the Bulgarian Academy of Sciences, title of the research project: "Modelling financial mathematical problems of risk management".

2014- to present. Italian coordinator of the EU-funded project INTQUANT (2014-1-AT01-KA203-001029), approved budget: euros 219843.

Other research projects: local research at the University of Ferrara and at the University of Bologna.

Participation in some national research projects: PRIN prot. 9701317426-007 (1998-99), PRIN prot. 2002013145-002 (2002-03), PRIN prot. 2006019457-002 (2007-08), PRIN prot. 20088BLM8BB-003 (2010-11).