BASSO Antonella

Qualifica	Professoressa Ordinaria
Telefono	041 234 6914
E-mail	basso@unive.it
Fax	041 234 7444
SSD	METODI MATEMATICI DELL'ECONOMIA E DELLE SCIENZE ATTUARIALI E FINANZIARIE [SECS-S/06]
Sito web	www.unive.it/persone/basso (scheda personale)
Struttura	Dipartimento di Economia Sito web struttura: https://www.unive.it/dip.economia Sede: San Giobbe
Research Institute	Research Institute for Complexity

Antonella Basso

Academic Career

- Full Professor of Mathematical Methods for Economics, Finance and Actuarial studies, Ca' Foscari University of Venice, Department of Economics, 2005–present
- Associate Professor, Ca' Foscari University of Venice, 2001–2005
- Associate Professor, University of Trieste, 1998–2001
- Assistant Professor, Ca' Foscari University of Venice, 1990–1998
- Systems analyst and researcher in computer science, Co.S.E.S., 1986–1990
- PhD in Mathematics Applied to Economic problems, University of Trieste and Ca' Foscari University of Venice, 1991

Institutional Activities

- Prorector at Planning and Valuation, 2014-2020.
- Member of the faculty of the PhD in Economics of Ca' Foscari University of Venice, 2017-present.
- Coordinator of the master program Economics and Finance, 2014-2016.
- Dean of the Faculty of Economics at Ca' Foscari University of Venice, 2008-2011.
- Member of the Academic Senate of Ca' Foscari University of Venice, 2006-2012.
- Director of the Department of Applied Mathematics of Ca' Foscari University of Venice, 2006-2008.
- Director of the Center of Quantitative Economics, 2013-2014.
- Coordinator of the program for part-time students.

Commissions of Trusts

- Editorial boards: "Decisions in Economics and Finance" (1011-2016), "Mathematical Methods in Economics and Finance", "Mathematics", "Data Science in Finance and Economics".
- Projects and Research Evaluation: PRIN, MIUR, Futuro in Ricerca, Programma per Giovani Ricercatori "Rita Levi Montalcini", VQR 2011-2014; proposal evaluation of research projects for the University of Trieste and the University of Insubria.
- General Secretary of the Association for the Mathematics Applied to Economic and Social Sciences (A.M.A.S.E.S.), 2011-2016.
- Member of the scientific committee of GRETA (Gruppi di Ricerca Economica e Teorica Applicata).
- Member of the faculty of the PhD in Economics of Ca' Foscari University of Venice, 2017-present.
- Member of several PhD Committees.
- Member of A.M.A.S.E.S (Association for Mathematics Applied to Social and Economic Sciences) and E.M.S. (European Mathematical Society).
- Member of the scientific committee of several conferences, workshops and meetings.
- Organizer of the VIII Workshop on Quantitative Finance, held in Venice on January 25-26, 2007
- Organizer of the "Laboratorio sui Derivati e i loro Rischi", held in Feltre on June 15-16, 2012
- Organizer of the "Laboratorio sui Derivati e i loro Rischi", held in Venice, June 13-14, 2013
- Reviewer for: OMEGA The International Journal of Management Science, European Journal of Operations Research, OPSEARCH, Mathematical Methods in Economics and Finance, International Transactions in Operational Research, Journal of Cultural Economics, Journal of Productivity Analysis, Operational Research - An International Journal, Elsevier Books, Decisions in Economics and Finance, Annals of Operations Research, IMA Journal of Management Mathematics, Quantitative Finance, Rendiconti per gli Studi Economici Quantitativi.

Main fields of research

Performance evaluation of mutual funds, ethical finance and socially responsible mutual funds, green and environmentally friendly finance, DEA (data envelopment analysis) models for efficiency evaluation, performance evaluation of museums.

Credit risk for bank loan portfolios. Departmental h-index, research evaluation.

Option pricing, Monte Carlo simulation techniques for the valuation of financial options, option pricing bounds, jump-diffusion models for the dynamics of the prices of financial assets, exotic options, stochastic dominance, GARCH models in finance, parameter estimation of stochastic processes, lattice models for the valuation of standard and exotic options, American options, optimal exercise boundary of American options.

Bibliometry

- Total number of citations: 449 (Scopus), 311 (Isi-WoS), 2100 (Google Scholar)
- h-index: 10 (Scopus), 8 (Web of Science), 20 (Google Scholar)
- Author/coauthor of more than 80 papers, many of them them published on international journals or volumes.

Among the international journals in which the papers have been published we may cite:

- Management Science
- Omega
- European Journal of Operational Research
- Physica A
- Decisions in Economics and Finance
- Journal of The Operational Research Society

- Journal of Cultural Economics
- International Transactions in Operational Research
- European Journal of Finance
- Applied Mathematical Finance
- Central European Journal of Operations Research
- Mathematics
- The Icfai Journal of Financial Risk Management
- Calcolo
- Sistemi Urbani
- International Journal of Pure and Applied Mathematics
- Mathematical Methods in Economics and Finance

Grants

- PRIN, MIUR, Associate investigator (2007)
- PRIN, MIUR, Associate investigator (2003)
- PRIN, MIUR, participant (2001)
- ADIR grants, Ca' Foscari University of Venice, (2015, 2014, 2013, 2012)
- FRA grants, Ca' Foscari University of Venice, each year from 2001 to 2011 and from 2006 to 2008
- "University projects", University of Trieste, participant (1999, 2000, 2001)
- PRIN, MIUR, participant (2000)
- Research project ``Modelli matematici innovativi per lo studio dei rischi finanziari e assicurativi", Regione Autonoma Friuli-Venezia Giulia, participant (2000)
- PRIN, MIUR, participant (1999)
- Finalized research project, CNR, participant (1999)
- PRIN, MIUR, participant (1998)

International Research Experience

- Visiting Researcher, Imperial College, London (UK), June-July 2004
- Visiting Researcher, University of Toronto, Toronto (CA), April-May 2004
- Visiting Researcher, University of Warwick and Financial Options Research Centre, Warwick (UK), June-July 1994

Awards

- Two awards for the teaching quality, Ca' Foscari, 2008 and 2009

Teaching

In the last years, I have been teaching Derivatives and Insurance (master course), Advanced Insurance and Actuarial Methods (master course), Computational Finance (master course), Financial mathematics (undergraduate), Computational Tools for Economics.

Previously, I have taught Financial decisions in the public sector and Financial literacy at Ca' Foscari University of Venice, Stochastic Processes for Finance (master course), Actuarial Technique 2 (master course), Mathematical methods of economics Finance and Actuarial Sciences (undergraduate), Financial Mathematics Problems for Business (master course), Laboratory of Financial Mathematics (undergraduate), Mathematical Finance 1 and 2 (master courses), Derivatives (master course), Financial risk management (master course), Financial risks (master course), Portfolio Insurance (master course), Mathematical Methods for Financial Decisions (undergraduate), Decision Methods for Business B (undergraduate), Mathematics (undergraduate), Probability and Stochastic Processes (master course), Operational Research (undergraduate), Statistics and Financial and Actuarial Mathematics (master course).

I have also taught Financial Mathematics (undergraduate) at the University of Trieste and Mathematics for Corporate Finance Decisions (undergraduate) at the University of Padua.

Ultima modifica: 12/08/2021
Le informazioni riportate sono state caricate sul sito dell'Università Ca' Foscari Venezia direttamente dall'utente a cui si riferisce la pagina. La correttezza e veridicità delle informazioni pubblicate sono di esclusiva responsabilità del singolo utente.