

# Alessandro Gnoatto

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Nationality Italian  
Date of birth 04.04.1983

## Work experience

03.2018 - present  
Department of Economics - University of Verona  
Sector: higher education  
Position: Associate Professor  
  
Activities: see the detailed lists below of academic services, teaching and research activities.

09.2015 - 02.2018  
BayernLB  
Sector: investment banking  
Position: assistant vice president - Interest Rate Derivatives Trading and xVA  
  
Activities: Computation of xVA for OTC derivatives using hybrid models in a Monte Carlo setting. Responsible for the maintenance and development of the pricing system from a quantitative and an IT perspective. Conceptual studies and initial development of a proprietary analytics library in Java for front office pricing.

03.2012 - 08.2015  
Mathematisches Institut der LMU München  
Sector: higher education  
Position: post-doc researcher  
  
Activities: research on advanced asset pricing models based on matrix-valued affine processes. Applications to the valuation of FX options, multiple-curve interest rate models, long-term yield, basket options, volatility products.

09.2011 - 02.2012  
Prometeia Spa  
Sector: consulting  
Position: junior analyst  
  
Activities: production of the RiskSize ([www.risksize.com](http://www.risksize.com)) variance/covariance matrix, by employing the RiskMetrics methodology. Development of an FFT pricing framework under the Variance Gamma model.

03.2008 - 08.2008  
Fonditaria-Sai Spa  
Sector: insurance-finance  
Position: internship in the derivatives front office.  
  
Activities: call overwriting, hedging of equity participations, creation of forward variance swap positions, analysis of index linked products, basis trading (CDS), stock lending. Creation of reports regarding the desk's activity.

<b>Education</b>	
27.01.2022	Italian Ministry for Education University and Research Qualification: Habilitation as Full Professor of Mathematical Finance (Mathematical methods for economics and financial and actuarial sciences)
05.04.2017	Italian Ministry for Education University and Research Qualification: Habilitation as Associate Professor of Mathematical Finance (Mathematical methods for economics and financial and actuarial sciences)
01.2009 - 26.11.2012	University of Padua – Department of Pure and Applied Mathematics Qualification: Ph.D in Computational Mathematics  Main subjects: research on advanced asset pricing models based on matrix-valued affine processes under the supervision of Prof. M. Grasselli and Prof. W. Runggaldier.
09.2009 - 09.2011	ETH (Swiss Federal Institute of Technology Zurich) – UZH (University of Zurich) Qualification: Master of Science in Quantitative Finance  Main subjects: mathematical finance (courses by Prof. M. Schweizer, J. Teichmann, W. Farkas), numerical methods (PDE and Monte Carlo under Prof. C. Schwab), financial engineering (Prof. P. Vanini), credit risk (Prof. D. Coculescu).
2003 - 2008	University of Padua Qualifications: Master in Banking and Finance  Main subjects: mathematical finance, computational finance, statistics, microeconomics, macroeconomics.
<b>Computer skills</b>	
Operating Systems	Mac OSX and Windows, working knowledge of Linux Debian
Programming	Java (OOP), Matlab/Octave, VBA, C/C++ and Python. Basic knowledge of Unix and MS-Dos shell scripting.
Other	Good knowledge of Numerix CrossAsset, Open Office/Libre Office/MS Office (Spreadsheets, Word Processing, Presentations), L <sup>A</sup> T <sub>E</sub> X. Working knowledge of Bloomberg, Thomson Reuters Eikon, HTML, SQL
Software projects	<ul style="list-style-type: none"> <li>• Member of the team of Finmath, a professional object-oriented Java library for quantitative finance. See <a href="https://www.finmath.net/finmath-lib/team.html">https://www.finmath.net/finmath-lib/team.html</a></li> <li>• Matrix functions toolbox: a full Java implementation of the matrix exponential and logarithm.</li> <li>• Several implementations related to my research articles are available here: <a href="https://github.com/AlessandroGnoatto">https://github.com/AlessandroGnoatto</a></li> </ul>
<b>Language skills</b>	
English	Reading skills: very good - Writing skills: very good - Oral skills: very good
German	Reading skills: very good - Writing skills: very good - Oral skills: good
Spanish	Reading skills: very good - Writing skills: basic - Oral skills: basic

## Special courses

22.08.2011 - 29.08.2011	Summer school in financial mathematics in Ljubljana Faculty: Prof. N. H. Bingham, Prof. A. Lipton, Prof. D. B. Madan, Prof. M. R. Pistorius, M. Urusov  Main subjects: Lévy Processes, stochastic volatility models, financial modeling with jumps, SDE's.
21.05.2009 - 22.05.2009	Spring school in finance in Bologna Faculty: Prof. E. Eberlein – Prof. P. Tankov  Main subjects: crash courses on financial modelling with jump processes.
2001 - 2002	Goethe Institut Qualification: B1 international certificate for the German language
2001 - 2002	Trinity college Qualification: Level 9 international certificate for the English language

## Theses

Title	Wishart processes: theory and applications in mathematical finance
Type	Ph.D Thesis
Supervisors	Prof. M. Grasselli and Prof. W. Runggaldier
Title	Yield-curve shapes for affine processes on $S_d^+$
Type	Master thesis
Supervisor	Prof. J. Teichmann
Title	Calibration of the Heston model using variance swaps
Type	Master thesis
Supervisor	Prof. M. Grasselli

## Visiting

- 1) Univ. Paris Diderot - Mathematical Institute- 30.05./02.06.2018: guest of C. Fontana - PhD Project of Guillaume Szulda on CBI processes.
- 2) LMU Universität München - Mathematisches Institut - 17.09./21.09.2018: guest of F. Biagini - Project on BSDEs for xVA.
- 3) Oxford University - Mathematical Institute - 29.07./16.08.2019 and 13.01/24.01.2020: guest of C. Reisinger - Machine Learning for xVA computations.

Peer reviewed  
publications

Citations: 193 total citations by 144 documents. h-index: 8. Co-authors: 14  
Source - Scopus author page: <https://www.scopus.com/authid/detail.uri?authorId=55524308700>

- 19) Deep xVA solver - A neural network based counterparty credit risk management framework (2022) (with A. Picarelli and C. Reisinger) *accepted on SIAM Journal on Financial Mathematics*  
<https://arxiv.org/abs/2005.02633>
- 18) A fully Quantization-Based scheme for FBSDEs (with G. Callegaro and M. Grasselli) *Applied Mathematics and Computation* (2023) 441, 127666  
<https://doi.org/10.1016/j.amc.2022.127666>
- 17) Calibration to FX Triangles of the 4/2 Model Under the Benchmark Approach, (with M. Grasselli and E. Platen), *Decisions in Economics and Finance*. (2022) 15(3), 579–610  
<https://doi.org/10.1007/s10203-021-00330-1>
- 16) CBI-time-changed Lévy processes for multi-currency modeling (with C. Fontana and G. Szulda) *Annals of Operations Research* (2022)  
<https://doi.org/10.1007/s10479-022-04982-z>
- 15) A unified approach to xVA with CSA discounting and initial margin, (with F. Biagini and I. Oliva), *SIAM Journal on Financial Mathematics* (2021) 12(3), 1013–1053  
<https://doi.org/10.1137/20M1332153>
- 14) Cross Currency Valuation and Hedging in the Multiple Curve Framework, (with N. Seiffert), *SIAM Journal on Financial Mathematics* (2021) 12(3), 967–1012  
<https://doi.org/10.1137/20M1324375>
- 13) Multiple yield curve modelling with CBI processes, (with C. Fontana and G. Szulda), *Mathematics and Financial Economics*. (2021) 15(3), 579-610  
<https://doi.org/10.1007/s11579-020-00289-4>
- 12) General analysis of long-term interest rates, (with F. Biagini and M. Härtel), *International Journal of Theoretical and Applied Finance*, 23(01) (2020) 2050002  
<https://doi.org/10.1142/S0219024920500028>
- 11) Affine multiple yield curve models, (with C. Cuchiero and C. Fontana), *Mathematical Finance* 29(2) (2019) 568-611  
<https://doi.org/10.1111/mafi.12183>
- 10) Long-term yield in an affine HJM framework on  $S_d^+$ , (with F. Biagini and M. Härtel), *Applied Mathematics and Optimization*, (2018) 77(3) 405-441  
<http://dx.doi.org/10.1007/s00245-016-9379-8>
- 9) Coherent foreign exchange market models, *International Journal of Theoretical and Applied Finance*, 20(01) (2017) 1750007  
<http://dx.doi.org/10.1142/S0219024917500078>
- 8) A general HJM framework for multiple yield curve modelling, (with C. Cuchiero and C. Fontana), *Finance and Stochastics*, 20(2) (2016) 267-320  
<http://dx.doi.org/10.1007/s00780-016-0291-5>
- 7) General closed form basket option pricing bounds, (with R. Caldana, G. Fusai and M. Grasselli), *Quantitative Finance*, 16(4) (2015) 535-554  
<http://dx.doi.org/10.1080/14697688.2015.1073854>
- 6) Analytic pricing of volatility-equity option within Wishart-based stochastic volatility models, (with J. Da Fonseca and M. Grasselli), *Operations Research Letters*, (43) (2015) 601-607  
<http://dx.doi.org/10.1016/j.orl.2015.09.006>
- 5) An affine multicurrency model with stochastic volatility and stochastic interest rates, (with M. Grasselli), *SIAM Journal on Financial Mathematics*, 5(1) (2014) 493-531  
<http://dx.doi.org/10.1137/130922902>
- 4) The explicit Laplace transform for the Wishart process, (with M. Grasselli), *Journal of Applied Probability* 51(3) (2014) 640-656  
<http://dx.doi.org/10.1239/jap/1409932664>

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**Peer reviewed publications (cont.)**

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- 3) Smiles all around: FX joint calibration in a multi-Heston model, (with A. De Col and M. Grasselli), *Journal of Banking and Finance* 37(10) (2013) 3799–3818  
<http://dx.doi.org/10.1016/j.jbankfin.2013.05.031>
- 2) A flexible matrix Libor model with smiles, (with J. Da Fonseca and M. Grasselli), *Journal of Economic Dynamics and Control* 37(4) (2013) 774-793  
<http://dx.doi.org/10.1016/j.jedc.2012.11.006>
- 1) The Wishart short rate model, *International Journal of Theoretical and Applied Finance* 15(08) (2012) 1250056  
<http://dx.doi.org/10.1142/S0219024912500562>

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**Other publications**

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- 20) Book Review: *Mathematical Modeling and Computation in Finance: With Exercises and Python and Matlab Computer Codes* (with B. Horvath) *Quantitative Finance* 22(11) 1971-1972  
<https://doi.org/10.1080/14697688.2022.2117641>

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**Working papers**

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- 21) A change of measure formula for recursive conditional expectations (with L. Di Persio and M. Patacca) *Submitted*  
<https://arxiv.org/abs/2111.08359>
- 22) CBI-time-changed Lévy processes (with C. Fontana and G. Szulda) *Working on the first round of reports - Stochastic Processes and Their Applications*  
<https://arxiv.org/abs/2205.12355>
- 23) A Deep solver for BSDEs with jumps (with M. Patacca and A. Picarelli) *Submitted*  
<https://arxiv.org/abs/2211.04349>
- 24) Deep Quadratic Hedging (with S. Lavagnini and A. Picarelli)  
<https://arxiv.org/abs/2212.12725>

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**Work in Progress and future projects**

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- 25) Deep Learning HJM models (with C. Cuchiero and C. Fontana)
- 26) Hybrid Foreign Exchange-Interest rate models in the multiple curve framework.
- 27) Changes of Numéraire in the multiple curve framework.
- 28) Error estimates for the deep BSDE solver with jumps.

## Talks

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A Fully Quantization-based Scheme for FBSDEs

April 2022 - XXII Workshop on Quantitative Finance - Rome Tor Vergata

Deep xVA Solver

September 2022 - World Seminar Series on Machine Learning in Finance - online  
(Invited Talk) <https://www.youtube.com/watch?v=FqES52C2894&t=0s>

March 2022 - Advanced Stochastic Modelling Seminar - University of Vienna (Invited Talk)

September 2021 - Next Generation Models of Financial Data - Munich Technical University (Invited Talk)

February 2021 - Cass Business School - Financial Engineering Workshop (Invited Talk)

April 2020 - FIS - PRMIA Thought Leadership Webinar

<https://empower1.fisglobal.com/ai-and-machine-learning-in-risk> (Invited Talk)

Cross currency valuation and hedging in the multiple curve framework

April 2021 - 2nd Spring Colloquium in Probability and Finance - Padova (Invited Talk)

June 2021 - SIAM Conference on Financial Mathematics and Engineering - (online)  
<https://www.youtube.com/watch?v=IohsdChsU8A>

January 2020 - XXI Workshop on Quantitative Finance - Naples

A Unified approach to xVA with CSA discounting and initial margin. .

January 2020 - Mathematical Institute - Oxford University (Invited Talk)

June 2019 - SIAM Conference on Financial Mathematics and Engineering - Toronto

BSDEs of xVA: a quantization approach

July 2019 - ICIAM 2019 - Valencia

Calibration of the 4/2 model to FX triangles under the benchmark approach (Invited Talk)

Maggio 2018 - Dep. Mathematics - Univ Paris Diderot

Affine Multiple Yield Curve Models

October 2017 - Politecnico di Milano - QFinLab (Invited Talk)

June 2017 - Prometeia - Bologna (Invited Talk)

February 2017 - Financial Engineering Workshops - Cass Business School - (Invited Talk)

PDE Vs Expectations for CVA computation.

June 2016 - Numerix Quant of the Year Lecture Series - Frankfurt

Bewertung von Derivaten nach der Finanzkrise - Eine Einführung

April 2016 - Finanzsymposium - Mannheim

Hybrid FX-Interest rate models: a tale of two risks

September 2015 - Amamef Swissquote Conference - EPFL Lausanne

## Talks (cont.)

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Spread modeling in a general multiple-curve HJM framework  
April 2015 - Challenges in Derivatives Markets - TU Munich

Interest rate modelling after the financial crisis  
January 2015 - Nicola Bruti Liberati Quantitative Finance Lab - Politecnico di Milano. (Invited Talk)  
November 2014 - Prometeia SpA - Bologna (Invited Talk)

Coherent foreign exchange market models.  
January 2014 - University of Florence - XV Workshop on Quantitative Finance.  
April 2013 - ETH Zurich - Talks in financial and insurance mathematics. (Invited Talk)

An analytic multi-currency model with stochastic volatility and stochastic interest rates  
September 2013 - Munich - CEQURA conference

The Explicit Laplace Transform for the Wishart process  
November 2011 - München. (Invited Talk)  
October 2011 - Padova - Seminario dottorato

A Multifactor Libor Market Model  
July 2012 - Minneapolis - Siam Conference on Financial Mathematics and Engineering. (Invited Talk)  
June 2012 - München - Oberseminar Finanz und Versicherungsmathematik  
June 2012 - Technische Universität Berlin. (Invited Talk)  
September 2011 - Pisa - Convegno Amases  
August 2011 - Ljubljana - Workshop on stochastic methods in financial markets  
July 2011 - Istanbul - International conference on mathematical finance and economics 2011  
June 2011 - Padova - Seminari di calcolo delle probabilità

## Teaching

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Mathematical Finance in discrete time  
Winter Semester 2019/2020, 2020/2021, 2021/2022, 2022/2023 - University of Verona - BSc in Applied Mathematics

Financial Risk Management  
Summer Semester 2018, 2019, 2020, 2021, 2022, 2023 (expected) - University of Verona - MSc in Banking and Finance

Introduction to Java programming  
Summer Semester 2019, 2020, 2021, 2022, 2023 (expected) - University of Verona - MSc in Banking and Finance

Stochastic calculus, FX and interest rate modeling (Quantitative Models for Business Management)  
Winter Semester 2018/2019 - University of Verona - MA in International Economics and Business Management

Introduction to actuarial Mathematics  
February 2019 - University of Verona

## Teaching (cont.)

Seminar on Credit Risk Modeling  
Winter Semester 2017/2018 - München

Seminar on counterparty credit risk and funding  
Summer Semester 2017 - München

Computational finance  
Summer Semester 2012, 2013, 2014 and 2015 - München

Introduction to object oriented programming in Java for financial engineers  
Summer Semester 2015 - München  
Winter Semester 2013/2014 - München

Exercises for the lecture “Numerical methods for financial mathematics”  
Summer Semester 2015 - München  
Winter Semester 2012/2013 - München

Interest rate modeling in the multiple curve framework - PhD course  
March 2015 - Politecnico di Milano

Exercises for the lecture “Applied mathematical finance and its object-oriented implementation”  
Winter Semester 2014/2015 - München

Workshop on stochastic volatility and multi-curves (joint with J. Kienitz and C. Fries)  
Summer Semester 2014 - München

Term structure models (Finanzmathematik 3)  
Winter Semester 2013/2014 - München

Exercises for the lecture “Introduction to the LIBOR market model for the valuation of interest rate derivatives”  
February/March 2013 - München

Lévy and affine processes  
Winter Semester 2012/2013 - München

Exercises for the lecture “Applied mathematical finance: interest rate models”  
Summer Semester 2012 - München

Matlab classes for “Matematica per l’economia e la finanza 2”  
December 2011 - Padova

## Overview of the teaching activity in Verona

	2017/2018	2018-2019	2019-2020	2020-2021	2021-2022	2022-2023
Financial Risk Management	54	54	54	54	54	54 (expected)
Quant. Models For Bus. Manag.		54				
Mathematical Finance			96	72	84	84
Insurance Mathematics		10				
Intro to Java (Voluntary)		20	20	20	20	20 (expected)
Total Teaching Hours	54	138	170	146	158	158



## Research funding & Research programs

2022	Cooperint Verona - inbound mobility: 2000 EUR to fund the visiting period of Prof. Nils Detering (Univ. California Santa Barbara) for a research project on HJM models for energy markets with Silvia Lavagnini.
2019	Cooperint Verona - outbound mobility: 3000 EUR to fund visiting periods at the Mathematical Institute of the University of Oxford (Prof. Christoph Reisinger). Project on numerical methods for BSDEs of counterparty risk.
2019	Cooperint Verona - inbound mobility: 3990 EUR to fund the visiting period of Mr. Guillaume Szulda (Univ. Paris Diderot) for a research project on multiple curve interest rate models.
2008	Prin 2008 - Member of the Padova Unit - "Probability and Finance" under the supervision of Prof. W. J. Runggaldier (Principal Investigator Prof. Marco Frittelli).

## Awards

April 2017	Eurolplace Institute of Finance (Institut Louis Bachelier) and Fédération Bancaire Française. EIF prize 2017 for the best paper in finance <a href="http://www.louisbachelier.org/risk-forum-2017-fintech-favorisent-linnovation-financiere/">http://www.louisbachelier.org/risk-forum-2017-fintech-favorisent-linnovation-financiere/</a>
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## Refereeing activity

Finance and Stochastics  
Mathematical Finance  
SIAM Journal on Financial Mathematics  
Quantitative Finance  
Journal of Banking and Finance  
European Journal of Operational Research  
Annals of Operations Research  
Methodology and Computing in Applied Probability  
Applied Mathematical Finance  
Review of Derivatives Research  
Asia-Pacific Financial Markets  
Applied Mathematics and Computation  
International Journal of Theoretical and Applied Finance  
Decisions in Economics and Finance  
Journal of Computational Finance  
Stochastic Models

### Bachelor Theses

1. Carolin Vöckler - Mean-Variance Analysis with an Implementation on DAX Data - LMU München - 2012
2. Valentin von Trotha - FFT Network Model For Option Pricing - A Numerical Example - LMU München - 2018
3. Davide Roznowicz - Development and implementation of a statistical arbitrage model for a portfolio of US stocks - University of Verona - 2020
4. Camilla Borasca - The Hull-White short rate model - University of Verona - 2020
5. Davide Adamo - Deep learning based methods for FBSDEs - University of Verona - 2020
6. Marco Quanilli - Deep backward schemes for high-dimensional nonlinear PDEs - University of Verona - 2021
7. Michele Porcelli - Life Insurance Mathematics - University of Verona - 2022
8. Giacomo Gasparato - Garch models and risk measures - University of Verona - ongoing

### Master Theses

1. Marco Gasperini - The Heston model: Derivation and Implementation - LMU München - 2012
2. Hakki Dogan Dalai - Wishart Multifactor Stochastic Volatility, Implementation and Financial Interpretation - LMU München - 2013
3. Edoardo Cetraro - Risk Management of Basket Options in the Presence of Stochastic Correlations - LMU München - 2013
4. Gaia Laura Talone - Lévy-driven HJM models before and after the financial crisis - LMU München - 2014
5. Dominik Milewski - Interest Rate Modelling in a Negative Rate Environment - LMU München and BayernLB - 2017
6. Anton Sporrer - Credit Valuation Adjustment Incorporating Wrong Way Risk and their Object Oriented Implementation for Hybrid Interest Rate Models - LMU München and BayernLB - 2017
7. Nicolas Röchner - Numerical methods for backward stochastic differential equations - LMU München - 2018
8. Nicole Seiffert - Collateralized Markets in a multi-currency Environment - LMU München - 2018
9. Carla Delfini - The Valuation of Credit Default Swaps - University of Verona - 2018
10. Marta Busato - Stochastic Optimal Control and Dynamic Portfolio Optimization - University of Verona - 2019
11. Alessandro Fina - Quantization methods in Stochastic Volatility models - University of Verona - 2019
12. Francesco Maria Marchetti - Implementation of the CIR model in the Finmath Java library - University of Verona - 2020
13. Martina Prà - Comparison of the xVA frameworks of Brigo and Crépey - University of Verona - 2020
14. Pierferdinando Generoso - BSDE approach to hedging - University of Verona - 2020
15. Arianna Sasso - Polynomial chaos expansion: theory and applications in finance - University of Verona - 2020
16. Michela Sandrini - Trading in the presence of initial margin: central counterparties: MVA, ISDA SIMM, AAD - University of Verona - 2020
17. Davide Serpelloni - Neural Networks for CVA computation - University of Verona - 2020
18. Enrico De Vecchi - Finite Difference Methods for American Options - University of Verona - 2021

## Supervision

### Master Theses (continued)

19. Andrea Andolfatto- Multi Level Deep BSDE Solver - University of Verona - 2021
20. Michele Del Moro - Funding Value Adjustment - University of Verona - 2021
21. Martina Bertoli - Deep Quadratic Hedging - University of Verona - ongoing.
22. Nicola Aperti - Interest rate benchmark reform - University of Verona - ongoing.
23. Giovanni Ambrosini - Portfolio Credit Risk Models - University of Verona - ongoing.
24. Pietro Zanoni - Inflation Market Models - University of Verona - ongoing.

### PhD Theses

1. I collaborated to/co-supervised two out of three chapters of the thesis of Dr. Maximilian Härtel "The asymptotic behavior of the term structure of interest rates" supervised by Prof. F. Biagini at LMU München.
2. I collaborated to/co-supervised the PhD project of Dr. Guillaume Szulda supervised by Prof. C. Fontana at University of Paris-Diderot (now Univ. of Paris).

## Academic Services

2022	Collaboration to the organization of the lecture <i>Machine learning and quantum computing with some applications in mathematical finance</i> : the lecture was jointly organized with the LMU Munich Mathematics Department and offered online to students from Verona and Munich. Lectures by Christian Fries (LMU), Alexander Del Toro Barba, Daniel Wagner (Google)
2021	Member of the Ph.D. Jury for the final exam of Dr. Guillaume Szulda - Univ. Paris Diderot.
2021	Member of the Ph.D. Admission Selection Committee - Univ. of Verona - Department of Economics
2021	Member of the Selection Committee for a Post-Doc Grant on the Job Market - Univ. of Verona - Department of Economics
2021 - onward	Member of the Organizing Committee (Commissione Seminari) of the Department of Economics Seminar Series - Univ. of Verona.
2020 - onward	Member of the Quality Assurance Commission (Commissione Assicurazione Qualità) of the Bachelor Degree in Applied Mathematics - Univ. of Verona.
2019 - onward	Member of the steering committee (Collegio Docenti) of the PhD program at the Department of Economics (first for the program <i>Economics and Management</i> later for the program <i>Economics and Finance</i> )
2019	Secretary of the commission for an RTDB position - 13/D4 - Univ. of Verona - Department of Economics
2018	Member of the commission for an RTDA position - 13/D4 - Univ. of Padova - Department of Mathematics
2018	Secretary of the commission: State Exam of Tax Advisors (Esame di Stato Dottori Commercialisti e Revisori Contabili) - Univ. of Verona - Department of Economics

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**Organizer  
of**

December 2022	Verona Workshop in Financial Mathematics <a href="http://linux2.dse.univr.it/vwfm/">http://linux2.dse.univr.it/vwfm/</a> University of Verona Featured talks by: A. Kolokolov (Univ. of Manchester), C. Fontana (Univ of Padova), C. Cuchiero (Univ. Vienna), C. Munari (Univ. of Zurich), C. Reisinger (Univ. of Oxford)
June 2022	Member of the Program Committee of the 2022 ACM International Conference on AI in Finance (ICAIF) in New York on Nov 2-4 <a href="https://ai-finance.org/">https://ai-finance.org/</a>
June 2021	Mini-symposium organizer: Recent Developments in Multiple Curve Models SIAM conference on Financial Mathematics and Engineering - Philadelphia - (Virtual Event) Featured talks by: A. Macrina (UC London), G. Szulda (Univ. of Paris), Z. Grbac (Univ. Paris Diderot) <a href="https://meetings.siam.org/sess/dsp_programsess.cfm?SESSIONCODE=71155">https://meetings.siam.org/sess/dsp_programsess.cfm?SESSIONCODE=71155</a>
January 2021	XXII Workshop on Quantitative Finance University of Verona Online Workshop dedicated to PhD students <a href="http://dse.univr.it/qfw2021">http://dse.univr.it/qfw2021</a>
October 2019	Autumn School in Financial Mathematics University of Verona Featured Lectures by: Andrea Pallavicini (Banca IMI and Imperial College) on xVA and Christian Fries (DZ Bank and LMU München) on Computational Finance (AAD - MVA) <a href="http://dse.univr.it/asfm">http://dse.univr.it/asfm</a>
July 2019	Mini-symposium organizer: Post-Crisis Financial Mathematics: Counterparty Risk, Funding and Central Counterparties SIAM conference on Financial Mathematics and Engineering - Toronto - CA Featured talks by: S. Crépey (University of Evry), Daniele Marazzina (Politecnico of Milan), Ryan Ferguson (Riskfuel) <a href="https://meetings.siam.org/sess/dsp_programsess.cfm?SESSIONCODE=66814">https://meetings.siam.org/sess/dsp_programsess.cfm?SESSIONCODE=66814</a>
October 2018	DEM Workshop in Financial Mathematics University of Verona Featured talks by: G. Callegaro (University of Padova), Daniele Marazzina (Politecnico of Milan), Andrea Pallavicini (Banca IMI and Imperial College) and Christa Cuchiero (University of Vienna) <a href="http://dse.univr.it/demwfm/">http://dse.univr.it/demwfm/</a>

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**Academic  
Societies**

Bachelier Finance Society  
SIAM - Society for Industrial and Applied Mathematics - Financial Mathematics Activity Group.  
SIMAI - Società Italiana di Matematica Applicata e Industriale.  
INFORMS - Institute for Operations Research and the Management Sciences.

Third Mission	
Since 2014	Open source software: as a member of the team of Finmath, we offer to the wide public a free (Apache License Version 2.0) professional object-oriented Java library for quantitative finance. See <a href="https://www.finmath.net/finmath-lib/team.html">https://www.finmath.net/finmath-lib/team.html</a>
2022 - onward	Member of the Verona unit of the project <i>Liceo Matematico</i> <a href="https://www.liceomatematico.it/">https://www.liceomatematico.it/</a> : currently, this involves a collaboration with the <i>G.B. Quadri</i> high school in Vicenza and the <i>G. Galilei</i> high school in Verona. We are working on extending the collaboration with further high-schools.
Professional Projects	
01.07.2017- 28.02.2018	<p>Compatibl xVA Activity as quantitative analyst in the context of a platform upgrade from Numerix CVA to Compatibl xVA at BayernLB. The project followed an Agile style. Main Tasks:</p> <ul style="list-style-type: none"> <li>• Responsible for the definition of the hybrid model for exposure generation.</li> <li>• Default probability methodology definition.</li> <li>• Collaboration in the definition of the set of requirements from the front office perspective.</li> <li>• Theoretical research on valuation adjustments (CVA, DVA, FVA, ColVA, KVA).</li> <li>• Analysis of pricing equations for contingent claims in the presence of collateral in different currencies.</li> <li>• Software testing in an Agile framework (User/Business side perspective).</li> </ul>
01.07.2016- 30.09.2016	<p>Proof of Concept - New xVA software Activity as assistant project leader (Stellvertreter Projektleiter) for the proof of concept for the new software solution for the XVA Desk of BayernLB, providing coordination between: external software provider, external consultants, internal IT, risk management and front office.</p>
01.2016-04.2016	<p>Compatibl Numerix CVA v3.5.2 As a Quant analyst working on the xVA Desk of BayernLB I was mainly responsible for the test phase and introduction of a new version of the main pricing software. Innovations included:</p> <ul style="list-style-type: none"> <li>• a better support for negative interest rates.</li> <li>• shifted lognormal swaption volatilities.</li> </ul> <p>Tasks included:</p> <ul style="list-style-type: none"> <li>• Modification of the data model in order to account for new volatility quoting mechanism and more flexibility in the specification of the term structure of default probabilities.</li> <li>• Review of model calibration quality.</li> <li>• Benchmark of the main figures produced by the front office system (PV, CVA, FVA) against the results produced by the risk management team for accounting on a test portfolio.</li> </ul>