ELISA MASTROGIACOMO
SHORT CV

STUDIES
June 2006: Degree in Mathematics – Univ. Trento
Feb. 2010: PhD in Mathematics – Univ. Trento

ACADEMIC POSITION
Nov. 2020: National Scientific Habilitation (ASN) as Full Professor in Probability and Statistics (MAT/06) and in Mathematical Methods for Economics, Actuarial Sciences and Finance (SECS-S/06)
Dec. 1, 2019 – Today: Associate Professor of Mathematical Methods for Economics, Actuarial Sciences and Finance (SECS-S/06) – Insubria Univ.
Nov. 29, 2016 – Nov. 28, 2019: Senior Researcher (RTD-B), SECS-S/06, University of Insubria
July 2016 – Nov. 2016: Postdoctoral Research Fellow, SECS-S/06, Politecnico di Milano.
May. 2012 – April 2016: Postdoctoral Research Fellow, SECS-S/06, University of Milano-Bicocca.
Aug. 2010 – April 2012: Postdoctoral Research Fellow, MAT/06, Politecnico di Milano.

RESEARCH ACTIVITIES
Guest Editor of the special issue "Applied Mathematical Methods in Financial Risk Management", Mathematics (May 2020)
Co-Editor of the SPRINGER PROCEEDINGS IN PROBABILITY AND STATISTICS volumes:
Sergio Albeverio's Adventures of a Mathematician (forthcoming)
Geometry and Invariance in Stochastic Dynamics (forthcoming)
Complexity and Emergence - Lake Como School of Advanced Studies, Italy, July 22-27, 2018 (forthcoming)
Member of the PhD program "Methods and Models for Economic Decisions", Insubria University
Advisor of 1 PhD student (2018-2021), 1 Master student in Mathematics (2019), 5 Bachelor students in Economics (2019 (1),2021 (2),2022 (2))

Referee for Annals of Operation Research, Mathematics and Financial Economics, SIAM J. on Mathematical Finance, Mathematics of Operation Research, J. of Global Optimization, Mathematical Finance

VISITING PERIODS
Several periods from 2009 to 2020 HCM Bonn, Germany: 15-17 Jan 2020; 14-17 May 2019; 24-27 October 2018; 04-08 March 2018; 02-06 December 2017; 3-4 October

2016, 2-6 June 2014, 1-4 October 2013, 13-15 April 2013, 14-16 January 2013, 24-26 October 2012, 17-20 February 2011, 11-15 February 2009
June 2015 and June 2021: Lausanne, EPFL, Bernoulli Center, (1 week in the occasion of the semester Geometric Mechanics, Variational and Stochastic Methods +1 week in the occasion of the semester Stochastic analysis and its applications)
June 2017 and Feb 2018: CASS BUSINESS SCHOOL (1 week + 1 week)

FUNDED RESEARCH PROJECTS (from 2010)
- Participant at PRIN 2017 Deterministic and stochastic evolution equations (PI A. Lunardi)
- MIUR FFABR fundings 2017
- Participant at GNAMPA projects: 2011, 2012, 2020
- Coordinator of a GNAMPA project "Levy processes, optimal control and portfolio allocation: theoretical analysis and applications"2016
- Participant at the Research in Pairs: Explicit invariant measures for stochastic differential equations driven by Lévy noise and applications. Fondazione FBK - CIRM. March-Nov 2014 https://cirm.fbk.eu/list-research-pairs-cirm-2008-2017
- Consultant for the project ♯IN121060 "Invariant measures for stochastic differential equations driven by Lévy noise" funded by King Fahd University for Petroleum and Minerals (KFUPM), Principal Investigator: Boubaker Smii. Co-investigator: Prof. Sergio Albeverio. Amount: 17.200 SAR
- Participant at PRIN 2010 Problemi di evoluzione: analisi e modelli deterministici e stocastici ed applicazioni (PI A. Lunardi)

ORGANIZATION OF SEMINARS AND CONFERENCES
Co-organizer of:
- Co-organizer of the webinar series "at Insubria and Bicocca" (April 2021-November 2021)
- GEOMETRY&ALGEBRA IN STOCHASTIC DYNAMICS, Department of Mathematics, Milano, Italy, January, 27th-29th 2020 (see http://users.mat.unimi.it/users/ugolini/workshop2020/)
-"Random Transformations and invariance in stochastic dynamics", Verona, Italy, March 24 - 29 2019 (see http://users.mat.unimi.it/users/ugolini/workshop2019/)
-"Advanced school on complexity and emergence: ideas, methods, with a special attention to economics and finance", Lake Como School of Advanced Studies, Como, Italy, July 22-27, 2018 (see https://ceim.lakecomoschool.org/)

INVITED SPEAKER (talk and conferences; selection)
"Set Optimization and Statistics" workshop (Nov. 2019), Brunico; CASS BUSINESS SCHOOL (Feb. 2018), London; Department of Economic Sciences (Nov. 2016), Verona; Politecnico of Milan (April 2016), Stochastic Partial Differential Equations and Applications, 9th International Meeting", (Jan. 2014), Levico; Dep. Statistics and Quantitative Methods University of Milano Bicocca (June 2012), HCM Bonn (May

2011), Dep. Mathematics University of Milano Bicocca (Oct. 2010), HCM Bonn (Feb. 2009), “Mathematical control theory” workshop (Dec. 2007), Politecnico of Milan.

CONTRIBUTED TALK (selection)

Set Optimization and Applications (2019), Jena (Germany); AMASES (2019), Napoli; AMASES (2017), Cagliari; AMAMEF International CONFERENCE (2017), University of Amsterdam; AMASES (2016), Catania; Dependence and Risk Management Conference (2015), Univ. Milano Bicocca; OR2015 International Conference on Operation Research (2015), Wien; 5th Intern. Conference of the Financial Engineering and Banking Society (2015), Nantes University; XV Workshop on Quantitative Finance (2015), Parma; Second Young Researchers Meeting on BSDEs, Numerics and Finance (2014), Bordeaux; “New trends in risk measures” (2014), Univ. Milano Bicocca, “Equazioni di Kolmogorov”, (2011), University of Parma; First PAT-CRS NeSt Project Neurostochastic (2009), Levico, Trento, “Equazioni di Kolmogorov in dimensione infinita e applicazioni”, Department of Mathematics, University of Trento, 2008.

BIB INDICATORS (last update: January 2022)
Google Scholar: 31 DOCS; 214 CITS; h-INDEX: 9
MathSciNet: 19 DOCS; 95 CITS
Scopus: 19 DOCS; 119 CITS; h-INDEX: 7

OTHER ACTIVITIES
Communication to non-experts: Realization of the Mooc (Massive Online Open Course) for Citizens “FINANZA PER TUTTI” (coordinator Prof. Emilio Barucci). Partners: Altroconsumo, METID (Metodi E Tecnologie Innovative per la Didattica) Polimi, Banca d’Italia and Consob. See https://www.pok.polimi.it/courses/course-v1:Polimi+FinPerTutti101+2018_M1/about for more information

Lecturer for the PhD courses
- The axiomatic approach to risk measurement (academic years 2018,2019)
- An introduction to risk measures and portfolio optimization (academic years 2021)
for PhD program “Methods and Models for Economic Decisions”, Insubria University

PAST AND/OR CURRENT COAUTHORS (with present/last affiliation):
Sergio Albeverio (HCM Bonn, Germany)
Cagin Ararat (Bilkent University, Turkey)
Baris Bilir (Austin, Texas, USA)
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Francesco De Vecchi (HCM Bonn, Germany)
Asmerilda Hitaj (Insubria, Varese)

Carlo Marinelli (UCL London, UK)
Matteo Rocca (Insubria, Varese)
Emanuela Rosazza Gianin (Università degli studi di Milano Bicocca)
Boubaker Smii (King Fahd University of Petroleum and Minerals, Saudi Arabia)
Mattia Turra (HCM Bonn, Germany)
Marco Tarsia (Insubria, Como)
Stefania Ugolini (Università degli studi di Milano)