

EMANUELA ROSAZZA GIANIN

PERSONAL DATA

- Date and place of birth: June 8, 1973 – Biella - Italy
- Nazionalità: Italian

POSITION AND RESEARCH ACTIVITIES

December 2004 – October 31, 2008:

Assistant Professor in Mathematics for Economics and Finance at “Università di Napoli Federico II” - Italy

November 1st, 2008 – Today:

Assistant Professor in Mathematics for Economics and Finance at “Università di Milano-Bicocca”, Italy

May 31, – June 4, 2004: Visiting at ETH Zurich – Switzerland

January 26– February 4, 2005: Visiting at ETH Zurich – Switzerland

April 22 – June 2nd, 2006: Visiting at Shandong University, Jinan, China (during this period visiting of 1 week at Fudan University, Shanghai, China)

September 29 – October 3, 2006: Visiting at University of Oslo, Norway

January 8-12, 2007, March 5-9, 2007, May 30- June 1st, September 11-15, 2007: Visiting at ETH Zurich – Switzerland

Referee for journals of Applied Probability, Annals of Operations Research, Insurance: Mathematics and Economics, Journal of Banking and Finance, Mathematical Finance, Mathematics and Financial Economics, Positivity, Review of Finance

Member of CSEF (Centre for Studies in Economics and Finance – www.csef.it)

FOREIGN LANGUAGES

Fluent French, English

DIPARTIMENTO DI METODI QUANTITATIVI PER LE SCIENZE ECONOMICHE ED AZIENDALI
UNIVERSITÀ DI MILANO-BICOCCA, ITALY

PHONE: 0039 0264 483208 - E-MAIL: EMANUELA.ROSAZZA1@UNIMIB.IT

EDUCATION

1987 – 1992 Liceo Scientifico A. Avogadro – Biella - Italy
Scientific certificate with score 50/60

1992 – 14/12/1998 Università degli Studi di Milano - Italy
Laurea in Matematica (equivalent to a degree) with score 104/110
Thesis title: “Principi di valutazione in mercati incompleti” ; Professor in charge of the thesis:
Prof. Marco Frittelli

1999 – 9/12/2002 Università degli Studi di Bergamo - Italy
Ph.D. in “Metodi computazionali per le decisioni e previsioni economiche e finanziarie”
Thesis title: “Convexity and Law Invariance of Risk Measures”; Professor in charge of the
thesis: Prof. Marco Frittelli

2000 – 2001 Université Pierre et Marie Curie (Paris VI) – France
Diplôme d’ Etudes Approfondis (DEA) in “Probabilités et Applications - Filière Probabilités
et Finances”, with final **internship** (from April to July 2001) at “Crédit Commercial de France”
- “Direction de la Recherche et de l’Innovation” (DRI) – Paris - France

ATTENDANCE AT SCHOOLS

February / March 2000: “Coherent Risk Measures” - Prof. F. Delbaen, Scuola Normale Pisa,
Italy

May / June 2000: “Fondamenti e Sviluppi della Matematica per l’Economia”, Accademia
Aeronautica, Pozzuoli (NA), Italy

“Summer School on Stochastics and Finance”, Barcellona, Spain, September 2001

“Stochastic Methods in Decision and Game Theory, with Applications”, Centro Ettore Majorana,
Erice, Italy, June 2002

October 18, 2002: “Risk Day 2002”, ETH Zürich, Switzerland

Course CIME in “Stochastic Methods in Finance”, Bressanone (BZ), Italy, July 2003

TEACHING

1999 – 2000 Scholar in Mathematical area at Università del Piemonte Orientale – Novara - Italy

Academical year 2001-2002

Teaching assistant in “Laboratorio di Statistica” - Politecnico di Milano - Italy

Academical year 2002-2003

Teaching assistant in Statistica and teaching assistant in Laboratorio di Statistica - Politecnico di Milano - Italy

Course of “Misure di Rischio” - Master di Finanza e Assicurazioni - Università degli Studi di Firenze - Italy

Course of “Misurazione e Gestione dei Rischi Finanziari” - Master in Economia e Diritto dei Mercati Finanziari – Università La Sapienza di Roma - Italy

Teaching assistant in Laboratorio di Statistica – Politecnico di Milano - Italy

Teaching assistant in “Calcolo delle Probabilità” (on Line) - Politecnico di Milano - Italy

Academical year 2003-2004

Teaching assistant in “Metodi Matematici per la Finanza” - Politecnico di Milano - Italy

Teaching assistant in “Calcolo delle Probabilità” (on Line) - Politecnico di Milano - Italy

Course of “Misure di Rischio” - Master di Finanza e Assicurazioni - Università degli Studi di Firenze - Italy

Teaching assistant in Statistica - Politecnico di Milano - Italy

Teaching assistant in Calcolo delle Probabilità - Politecnico di Milano - Italy

Academical year 2004-2005

Teaching assistant in “Metodi Matematici per la Finanza” - Politecnico di Milano - Italy

Teaching assistant in “Statistica” - Politecnico di Milano - Italy

Teaching assistant in “Calcolo delle Probabilità” (on Line) - Politecnico di Milano - Italy

Tutorial for the Course “Modelli quantitativi per la Finanza” - Università Bocconi - Italy

Lectures for the Course “Metodi Quantitativi per la Finanza” - Corso di Alta Formazione in “Finanza Avanzata” - Istituto I.P.E. - Italy

Lectures for the Course “Propedeutico” - Master Avellino - Italy

TEACHING (CONTINUED)

Academical year 2005-2006

Course of “Metodi Matematici”

Course of “Metodi Quantitativi per la Finanza”- Corso di Alta Formazione in “Finanza Avanzata” - Istituto I.P.E - Italy

Academical year 2006-2007

Course of “Metodi Matematici”

Lectures for the Course “Metodi Quantitativi per la Finanza” - Corso di Alta Formazione in “Finanza Avanzata” - Istituto I.P.E. - Italy

Course of “Matematica Finanziaria I”

Academical year 2007-2008

Course of “Metodi Matematici”

Lectures of the Course “Metodi Quantitativi per la Finanza” - Master in “Finanza Avanzata” - Istituto I.P.E. - Italy

Course of “Gestione portafogli di derivati” – Università di Milano Bicocca - Italy

Course of “Matematica Finanziaria I”

Academical year 2008-2009

Course of “Matematica Generale I”

INVITED SPEAKER

June 3, 2004- ETH Zurich- Switzerland: “Some examples of risk measures via g -expectations”

December 14, 2004- Università di Milano Bicocca, Italy: “Misure di rischio invarianti in distribuzione”

March 16, 2005 – Politecnico di Torino, Italy: “Misure di rischio (statiche e dinamiche) e g -expectations”

June 2005 - Summer School on Risk Measurement and Control– Roma, Italy: “From static to dynamic risk measures”

May 2006 – Shandong University, Jinan, China: cycle of talks “Risk measures and g -expectations”

May 22 – 23, 2006 – Fudan University, Shanghai, China: “One-to-one correspondence between g -expectations and risk measures”; “Orlicz risk measures”

September 29, 2006 – Mathematics-Economics Day – University of Oslo, Norway: “Risk measures and finance I: One-to-one correspondence between risk measures and g -expectations”; “Risk measures and finance II: Orlicz risk measures”

September 29, 2007 – International Workshop on Models of Credit and Operational Risks in the Financial Sector – Bolzano, Italy: “Orlicz risk measures”

November 2007 – International Conference on Stochastic Analysis and Applications, Hammamet, Tunisia: “Penalty functionals of risk measures”

November 29, 2007 – Università del Piemonte Orientale, Novara, Italy: “Rappresentazione della funzione di penalità di una misura di rischio dinamica convessa”

TALKS

September 2000 - Convegno AMASES, Italy: “Misure di rischio sublineari”

July 6, 2001- CCF– Paris, France: presentation of the internship report “About different measures of risk”

September 2002 - Convegno AMASES, Italy: “Misure di rischio convesse”; “Misure di rischio e g -expectations”

February 2003 - Convegno AMAM – Nice, France: “Preferences and Risk Measures

July 1st, 2003 - Conference Blaise Pascal – Paris, France: “Some examples of risk measures via g -expectations”

TALKS (CONTINUED)

September 2003 - Convegno AMASES, Italy: “Misure di rischio invarianti in legge”

April 28, 2004 - Conference “Mathematical Finance and Actuarial Seminars”–Florence, Italy: “Some characterizations of Risk Measures”

June 2004 - Conference “Risk Measurement and Control ”–Roma, Italy: “Some examples of risk measures via g-expectations”

July 2005 - SAET Conference – Spain: “Some examples of risk measures via g-expectations”

September 2006 - Convegno AMASES, Italy: “Orlicz risk measures”

September 2006 - Convegno PRIN “Metodi stocastici in Finanza Matematica”- Lecce, Italy: “Static Orlicz Risk Measures”

July 2008 – Convegno PRIN “Metodi Stocastici in Finanza” – Torino, Italy: “Representation of the penalty term of dynamic concave utilities”

September 2008 – Convegno AMASES – Trento, Italy: “Rappresentazione della funzione di penalità di una misura di rischio dinamica convessa”

Frittelli, M. and E. Rosazza Gianin (2002): "Putting Order in Risk Measures", *Journal of Banking & Finance*, Vol. **26**, n. 7, 1473-1486.

Frittelli, M. and E. Rosazza Gianin (2004): "Dynamic Convex Risk Measures", in: *Risk Measures for the 21st Century*, G. Szegö ed., J. Wiley, 227-248.

Frittelli, M. and E. Rosazza Gianin (2005): "Law Invariant Convex Risk Measures", in: *Advances in Mathematical Economics*, Vol. 7, S. Kusuoka e T. Maruyama eds.

Rosazza Gianin, E. (2006): "Risk measures via g-expectations", *Insurance: Mathematics and Economics* **39**, 19-34.

Bellini, F. and E. Rosazza Gianin (2008): "On Haezendonck risk measures", *Journal of Banking and Finance* 32/6, 986-994.

Bellini, F. and E. Rosazza Gianin (2008): "Optimal Portfolios with Haezendonck Risk Measures", forthcoming on *Statistics and Decisions*

BOOK

Rosazza Gianin, E. and C. Sgarra (2007): "Esercizi di Finanza Matematica", Springer Italia.

WORKING PAPERS

Rosazza Gianin, E. (2001): "About different measures of risk", Direction de la Recherche et de l'Innovation, CCF, Paris, France, Internship report

Frittelli, M. and E. Rosazza Gianin (2002): "Equivalent Formulations of Reasonable Asymptotic Elasticity", Working paper, Dipartimento di Matematica per le Decisioni, Università di Firenze, Italy

Rosazza Gianin, E. (2002): "Some examples of risk measures via g-expectations", Rapporto di ricerca n. 41, Dip. di Metodi Quantitativi, Univ. di Milano Bicocca, Italy

Rosazza Gianin, E. (2002): "Convexity and Law Invariance of Risk Measures", PhD Thesis, Università di Bergamo, Italy

Bellini, F. and E. Rosazza Gianin (2006): "On Haezendonck risk measures", Rapporto di ricerca n. 108, Dip. di Metodi Quantitativi, Univ. di Milano Bicocca, Italy

Delbaen, F., Peng, S. and E. Rosazza Gianin (2008): "Representation of the penalty term of dynamic concave utilities", Preprint available on <http://arxiv.org/abs/0802.1121>, sent after revision

CONFERENCE PROCEEDINGS

Frittelli, M. and E. Rosazza Gianin (2000): "Misure di rischio sublineari", Atti del XXIV Convegno AMASES, Italy

Frittelli, M. and E. Rosazza Gianin (2002): "Misure di rischio convesse", Atti del XXVI Convegno AMASES, Italy, 233-234

Rosazza Gianin, E. (2002): "Misure di rischio e g-expectations", Atti del XXVI Convegno AMASES, Italy, 413-416

Frittelli, M. and E. Rosazza Gianin (2003): "Misure di rischio invarianti in legge", Atti del XXVII Convegno AMASES, Italy