Curriculum vitae Gian Luca Tassinari

Adjunct professor
Department of Management
Department of Economics
Department of Statistical Sciences "Paolo Fortunati"

Qualifications

- Ph.D in **"Computational Methods for forcasting and economic and financial decisions",** University of Bergamo, Department of Mathematics, Statistics, and Computer Applications (DMSIA).

- Four-year Degree in "Economics" cum Laude, University of Bologna, Faculty of Economics (Forlì)

- Other schools

a) ***"Nonlinear Analysis with applications in Economics, Energy and Transportation"***, University of Bergamo, Department of Mathematics, Statistics, and Computer Applications (DMSIA).

b) ***"Frontiers in Financial Mathematics - Fourier Methods in Finance and Lèvy Processes",*** University of Bologna, Department of Mathematics for Economics and Social Sciences (MATEMATES).

Research grants

On March 18, 2012 he get a research grant at the Department of Applied Mathematics for Economic and Social Sciences in Bologna.

Project title: "Building multivariate stochastic processes and measuring the impact of an equivalent change of probability measure on marginal and joint processes and on the underlying factors driving the dependence structure: theory and applications to finance"

On 19/03/2013 he get the renewal of the research grant for a further year at the Department of Mathematics in Bologna.

Academic Experiences

- **TEACHINGS**

2010/11

- **Financial Mathematics I**, University of Bologna, Faculty of Economics (Forlì)
- **Financial Mathematics II**, University of Bologna, Faculty of Economics (Forlì)
- **Stochastic Time Change and Multivariate Lèvy Processes**, University of Bologna, Advanced Course in Mathematical Finance, Department of Mathematics

Upon deactivation:
- **Computer Methods and Tools for economic and financial decisions** (two courses), University of Bologna, Faculty of Economics (Forlì)

2011/12
- **Financial Mathematics I**, University of Bologna, Faculty of Economics (Forlì)
- **Financial Mathematics II**, University of Bologna, Faculty of Economics (Forlì)
- **Stochastic Time Change and Multivariate Lèvy Processes**, University of Bologna, Advanced Course in Mathematical Finance, Department of Mathematics
- **Financial Mathematics**, University of Bologna, Faculty of Economics (Rimini)
- **Mathematics for Economists**, University of Bologna, Second cycle degree programmes (LM) in Economics and Economic Policy

Upon deactivation:
- **Computer Methods and Tools for economic and financial decisions** (two courses), University of Bologna, Faculty of Economics (Forlì)

2012/13
- **Financial Mathematics II**, University of Bologna, Faculty of Economics (Forlì)
- **Crash Course in Mathematics**, University of Bologna, Second cycle degree programmes (LM) in Economics and Economic Policy

2013/14
- **Crash Course in Mathematics**, University of Bologna, Second cycle degree programmes (LM) In Economics and Economic Policy

2014/15

- **Advanced Methods of Risk Management (modulo I)**, University of Bologna, Second cycle degree programmes (LM) in Quantitative Finance
- **Advanced Mathematical Finance - Credit Derivatives**, University of Bologna, Second cycle degree programmes (LM) in Quantitative Finance

2015/16

- **Econometrics of Financial Markets**, University di Bologna, Second cycle degree programmes (LM) in Quantitative Finance
- **Econometrics of Risk**, University of Bologna, Second cycle degree programmes (LM) in Statistical, Financial and Actuarial Sciences

2016/17

- **General Mathematics**, First cycle degree programmes (L) in Economics and business *curriculum Economics and Management*, School of Economics, Management and Statistics - Campus Forlì
- **General Mathematics (mod. 2)**, First cycle degree programmes (L) in Economics and business *curriculum Economics and business, School of* Economics, Management and Statistics - Campus Forlì
- **Financial Economics (mod. 2)**, First cycle degree programmes (L) in Economics of Tourism, School of Economics, Management and Statistica – Campus Rimini

- **Introduction to Finance***,* First cycle degree programmes (L) in Economics and business *Internazional curriculum,* School of Economics, Management and Statistica - Campus Forlì
- **Crash course in Mathematics**, Second cycle degree programmes (LM) in Resource economics and sustainable development, School of Economics, Management and Statistics - Campus Rimini
- **Crash course in Quantitative Methods**, Second cycle degree programmes (LM) in Economics and management*, Internazional curriculum*, School of Economics, Management and Statistics - Campus Forlì
- Market Risk II, may 2017, *Master of Science in Quantitative Risk Management*, Department of Statistical Sciences "Paolo Fortunati", Bologna
- Credit Risk I, june 2017, *Master of Science in Quantitative Risk Management,* Department of Statistical Sciences "Paolo Fortunati", Bologna

2017/18

- **Corporate valuation models**, First cycle degree programmes (L) in Economics and business *curriculum Economics and Management*, School of Economics, Management and Statistics - Campus Forlì
- **Corporate valuation models**, First cycle degree programmes (L) in Economics and business *curriculum Economics and business, School of* Economics, Management and Statistics - Campus Forlì
- **Introduction to Finance (mod 1)**, First cycle degree programmes (L) in Economics and business *Internazional curriculum,* School of Economics, Management and Statistica - Campus Forlì
- **Crash course in Mathematics**, Second cycle degree programmes (LM) in Resource economics and sustainable development, School of Economics, Management and Statistics - Campus Rimini
- **Crash course in Econometric***s*, Second cycle degree programmes (LM) in Resourse economics and sustainable development, School of Economics, Management and Statistics - Campus Rimini
- **Crash course in Quantitative Methods**, Second cycle degree programmes (LM) in Economics and management*, Internazional curriculum*, School of Economics, Management and Statistics - Campus Forlì

2017/18

- **Corporate valuation models**, First cycle degree programmes (L) in Economics and business *curriculum Economics and Management*, School of Economics, Management and Statistics - Campus Forlì
- **Corporate valuation models**, First cycle degree programmes (L) in Economics and business *curriculum Economics and business, School of* Economics, Management and Statistics - Campus Forlì
- **Introduction to Finance** *(mod. 1),* First cycle degree programmes (L) in Economics and business *Internazional curriculum,* School of Economics, Management and Statistica - Campus Forlì
- **Crash course in Mathematics**, Second cycle degree programmes (LM) in Resource economics and sustainable development, School of Economics, Management and Statistics - Campus Rimini
- **Crash course in Econometric***s*, Second cycle degree programmes (LM) in Resourse economics and sustainable development, School of Economics, Management and Statistics - Campus Rimini
- **Crash course in Quantitative Methods**, Second cycle degree programmes (LM) in Economics and management*, Internazional curriculum*, School of Economics, Management and Statistics - Campus Forlì
- Market Risk II, june 2018, *Master of Science in Quantitative Risk Management*, Department of Statistical Sciences "Paolo Fortunati", Bologna

- Credit Risk I, june 2018, *Master of Science in Quantitative Risk Management,* Department of Statistical Sciences “Paolo Fortunati”, Bologna

2018/19

- **Crash course in Mathematics**, Second cycle degree programmes (LM) in Resource economics and sustainable development, School of Economics, Management and Statistics - Campus Rimini
- **Crash course in Econometric***s*, Second cycle degree programmes (LM) in Resourse economics and sustainable development, School of Economics, Management and Statistics - Campus Rimini
- **Crash course in Quantitative Methods**, Second cycle degree programmes (LM) in Economics and management*, Internazional curriculum*, School of Economics, Management and Statistics - Campus Forlì
- **Econometrics of Financial Markets (mod.2)**, First cycle degree programmes (L) in Finance and Insurance, School of Statistics - Campus Rimini
- Econometrics of Risk, University of Bologna, Second cycle degree programmes (LM) in Statistical, Financial and Actuarial Sciences
- **Introduction to Finance (mod. 1)**, First cycle degree programmes (L) in Economics and business *Internazional curriculum,* School of Economics, Management and Statistics - Campus Forlì
- Market Risk II, june 2019, *Master of Science in Quantitative Risk Management*, Department of Statistical Sciences “Paolo Fortunati”, Bologna
- Credit Risk I, june 2019, *Master of Science in Quantitative Risk Management,* Department of Statistical Sciences “Paolo Fortunati”, Bologna

2019/20

- **Econometrics of Financial Markets (mod.2)**, First cycle degree programmes (L) in Finance and Insurance, School of Statistics - Campus Rimini
- **Econometrics of Risk**, University of Bologna, Second cycle degree programmes (LM) in Statistical, Financial and Actuarial Sciences
- **Introduction to Finance**, First cycle degree programmes (L) in Economics and business *Internazional curriculum,* School of Economics and Management - Campus Forlì
- **Financial Mathematics (mod. 2)**, First cycle degree programmes (L) in Economics and Finance, School of Economics and Management - Campus Bologna
- **Mathematics**, First cycle degree programmes (L) in Business and Economics, School of Economics and Management - Campus Bologna
- **Corporate valuation models**, First cycle degree programmes (L) in Economics and business *curriculum Economics and Management*, School of Economics and Management - Campus Forlì
- **Corporate valuation models**, First cycle degree programmes (L) in Economics and business *curriculum Economics and business, School of* Economics and Management - Campus Forlì
- Market Risk II, june 2020, *Master of Science in Quantitative Risk Management*, Department of Statistical Sciences “Paolo Fortunati”, Bologna
- Credit Risk I, june 2020, *Master of Science in Quantitative Risk Management,* Department of Statistical Sciences “Paolo Fortunati”, Bologna

2020/21

- **Econometrics of Financial Markets (mod.2)**, First cycle degree programmes (L) in Finance and Insurance*,* School of Statistics - Campus Rimini
- **Econometrics of Risk**, University of Bologna, Second cycle degree programmes (LM) in Statistical, Financial and Actuarial Sciences
- **Mathematics***,* First cycle degree programmes (L) in Economics and business *Internazional*

curriculum, School of Economics and Management - Campus Forlì
- **Financial Mathematics (mod. 2)**, First cycle degree programmes (L) in Economics and Finance, School of Economics and Management - Campus Bologna
- **Mathematics**, First cycle degree programmes (L) in Business and Economics, School of Economics and Management - Campus Bologna
- **Mathematics**, First cycle degree programmes (L) in Management and Marketing, School of Economics and Management - Campus Bologna
- **Calculus and Linear Algebra**, First cycle degree programmes (L) in Economics and Finance, School of Economics and Management - Campus Bologna

- **CRASH COURSES AND TUTORING**

He held various positions of tutoring at different levels at the University of Bologna and Bergamo concerning the following areas:

- Mathematical Analysis for Engineering
- Mathematics
- Statistics
- Econometrics
- Financial Mathematics
- Quantitative Methods for Economics
- Computer Methods and Tools

Publications

M. Arnone, M. L. Bianchi, A. G. Quaranta, G. L. Tassinari, "*Catastrophic risk and the pricing of catastrophe equity put options*", Computational Management Science, (2021), 18:213-237

M. L. Bianchi, G. L. Tassinari, "*Forward-looking portfolio selection with multivariate non-Gaussian models*", Quantitative Finance, Vol. 20, No. 10 (2020), 1644-1661.

M. L. Bianchi, S. V. Stoyanov, G. L. Tassinari, F. J. Fabozzi, e S. M. Focardi, *Handbook of Heavy-Tailed Distributions in Asset Management and Risk Management*, World Scientific Handbook in Financial Economics Series: Volume 7, (World Scientific, Marzo 2019).

M. L. Bianchi, G. L. Tassinari, F. J. Fabozzi *"Riding with the four horsemen and the multivariate normal tempered stable model"*, International Journal of Theoretical and Applied Finance, Vol. 19, No. 4 (2016).

G. L. Tassinari, M. L. Bianchi, "*Calibrating the smile with multivariate time-changed Brownian motion and the Esscher transform"*, International Journal of Theoretical and Applied Finance, Vol. 17, No. 4 (2014).

G. L. Tassinari, C. Corradi, "*Valuation of Collateralized Funds of Hedge Fund Obligations: a basket option pricing approach"*, in M. Corazza and C. Pizzi, eds, Mathematical and Statistical Methods for Actuarial Sciences and Finance, (Springer, 2014).

G. L. Tassinari, C. Corradi, “*Pricing equity and debt tranches of collateralized funds of hedge fund obligations*: *an approach based on stochastic time change and Esscher transformed martingale measure”*, Quantitative Finance, 13 (2013), 1991-2010.

G.. L. Tassinari, *“Pricing equity and debt tranches of collateralized fund of hedge funds obligations”*, Doctoral Thesis, Archivio istituzionale Università degli studi di Bergamo (Aisberg), Collezione del Dipartimento di Matematica, Statistica, Informatica ed Applicazioni, Febbraio 2009.

S. Mengoli, M. Spisni, G. L. Tassinari, *“La Sensibilità Azionaria alle Variazioni dei Tassi di Interesse: un Tentativo di Stima della Duration Equity dell'Indice di Mercato Italiano”*, *AF* Analisi Finanziaria, N. 60-4° Trim. 2005.