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## Rosella Giacometti

### *Scientific Profile*

Since 2000 she is **Associate Professor** in Mathematical Methods for Economics and Actuarial and Financial Sciences, and was confirmed in 2003.

She received the “**Abilitazione scientifica Nazionale**” (session 2012) as full Professor in 13/D4 - Mathematical Methods for Economics and Actuarial and Financial Sciences, 07.12.2015.

In 2015 she was tutor of a research grant and a position for a Visiting Professor, as part of the University of Bergamo funding research Project.

She won in 2017 national special funding for distinguish researchers **FFABR 2017**

Her main **research areas** are related to the valuation of financial instruments, the management and measurement of financial risk (market risk, credit risk and operational risk). Specifically, she has been involved in stochastic modeling for the measurement of mortality. More recently, her focus has shifted to the measurement of systemic risk in the Eurozone.

Her works have been published in class A **international journals** and she acts as a **referee** for in class A **international journals**. (h-index: 7 Scopus, h-index Google Scholar 11) .

She is component of the **committee of the PhD** programs Analytics for Economics and Business (AEB) and Applied Economics and Management (AEM) at the University of Bergamo.

She has extensive **teaching experience** in Italian and English in various subjects including: Financial Mathematics, the Credit Risk Measurement and Operational Risk, Portfolio Theory and Statistics of the Monetary and Financial Markets. She gave **training courses** for numerous banks and **the Prime Minister's Office (2012)**.

From 2016 she is member of the Bergamo University **Board of Directors**.

Everything stated in this document is true under articles 46 and 47 of D.P.R. 445/2000.

Signature

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<b>Current Positions</b>	<p>October 2000- present, <i>University of Bergamo, Italy</i>  <b>Associate Professor</b> in Mathematical Methods for Economy and Actuarial and Financial Sciences, confirmed in 2003 (tenured position).</p>
<b>Visiting</b>	<p>2012: Applied Mathematics Departments Stony Brooks University, New York (USA)  2009: University of Cyprus, Department of Public and Business Administration, Cyprus University  2015-2015: School of Business, <i>University of Washington Bothell (USA)</i></p>
<b>Teaching Experience</b>	<p><i>In undergraduate courses at the University of Washington Bothell (USA)</i>  2015 -2016: " Financial modeling with excel " (5 credits- Course taught in English)</p> <p><i>In undergraduate courses at the University of Bergamo</i>  2001 - present "Financial Mathematics" (6 credits- Course taught in Italian);  2001-2009 and 1012- 2013: "Statistics of the Monetary and Financial Markets" (3 credits- Course taught in Italian)  2004-2006: Computer Science for Finance (6 credits- Course taught in Italian);</p> <p>1999-2000 Mathematical models for financial markets Part I" (48 h- Course taught in Italian)  1998-1999 Mathematical models for financial markets Part I" (24 h- Course taught in Italian).  1994 "Compute Science Fundaments" (64 h- Courses taught in Italian).</p> <p><i>In graduate courses at the University of Bergamo</i>  2012-present: "Credit risk and operational risk", (6 credits- Courses taught in English)  2011-present "Credit risk measurement and operational risk" (6 credits- Courses taught in Italian)  2010 "Credit risk measurement and operational risk" (9 credits- Courses taught in Italian)  2010: "Portfolio Theory" (9 credits- Course taught in Italian);  2008: "Credit risk measurement and operational risk" (8 credits- Course taught in Italian)  2001-2007: Mathematical models for financial markets" (6 credits- Course taught in Italian)</p> <p><i>In Master courses at the EBS, Universität für Wirtschaft und Recht Oestrich-Winkel (Germany)</i>  2013-2015: "Data Analysis &amp; Statistics for Managers" (3 credits- Courses taught in English)  2015: "Finance" (3 credits- Courses taught in English)</p> <p>In Master program at " Luiss University of Rome:  2004:"Risk, performance and valuation of securities" module in the Master "Corporate Finance for Managers"  2004:" Derivatives and Risk Management " module in the Master "Corporate Finance for Managers" 2005:</p> <p>In Master program at the University of Macerata and Camerino  2007 'Portfolio Management" module in the Master's degree in Quantitative Finance</p> <p>In Master program at the University Bocconi (Italy)  2016: "credit derivatives" in the Master Program "Prodotti strutturati".</p> <p>In Master courses at the University of Bergamo:  2007: "Mathematical Finance" module in the Master of Microfinance in partnership with CIPSI (Coordination of Popular International Solidarity Initiatives) co-financed by the Ministry of Foreign Affairs (MFA). Course in English;</p>

	<p>2006 "The Theory of investments" in the Master Program "Assessment and management of financial risks"</p> <p>2005: "The Theory of investments" in the Master's Degree "rating and financial risk management" University of Bergamo;</p> <p>In PHD courses</p> <p>2012: "Fixed income securities and credit risk" as part of the PhD in Money and Finance, Tor Vergata.</p> <p>2015-2017 "Risk measure and management" as part of the PhD in Models and Methods for the Economy and the Company (AEB) of University of Bergamo.</p> <p>2017-present: "Financial modeling" course in the PhD program Models and Methods for the Economy and the Company (AE) of University of Bergamo.</p> <p>Inter-university School for Secondary School Teachers</p> <ul style="list-style-type: none"> <li>• 2000-2007: Teaching of "Fundamentals of financial and actuarial mathematics.</li> </ul> <p>Inter-university School for Secondary School Teachers</p> <ul style="list-style-type: none"> <li>• 2000-2007: Teaching of "Fundamentals of financial and actuarial mathematics.</li> </ul>	
<b>Supervisor Thesis</b>	<p>She has supervised 9 PhD theses and more than 40 master's degree theses</p> <p>She has been a member of the final examination commissions for PhD programs</p> <ul style="list-style-type: none"> <li>• Money and Finance - University Tor Vergata;</li> <li>• Mathematics for the Analysis of Financial Markets, University Bicocca;</li> <li>• Applied Mathematics - Universite Paris 1 - Pantheon -Sorbonne, Paris.</li> </ul>	
<b>Academic Research Activity</b>	MIUR(PRIN) 40% 2007	"Financial innovation and demographic changes: new products and assessment tools in the face of the element stochastic aging" (Torricelli National Coordinator);
	MIUR(PRIN) 40% 2010	MIUR (PRIN) 40% in 2010 "Multivariate Statistical Models for the evaluation of risks" in collaboration with Pavia (national coordinator and unity coordinator Paolo Giudici of Pavia).
	MIUR(PRIN) 40% 2006	MIUR (PRIN) 40% 2006 Sensitivity analysis in problems of management of portfolios of securities "(local coordinator Bertocchi)
	Contributo CNR 5% legge 95/95	"Neural networks for credit risk assessment and the management of credit portfolios" (Bertocchi National Coordinator);
	-Contributo CNR 96.01313.CT10 e CNR 97.01205.CT10	"Analysis and development of methodologies for financial market applications: computational aspects" (Bertocchi coordinator)
	MIUR(PRIN) 40% 2002	"Methods and techniques for portfolio optimization and for the evaluation of financial instruments" (local coordinator Bertocchi);
	MIUR(PRIN) 40% 2005	"Measuring and controlling credit risk for default risk exposed securities portfolios" (Torricelli National Coordinator);
<b>External Project</b>	Volvo 20/12/2013 – 30/09/2014	"Analysis and Assessment of Financial Management of the Service packages" Coordinator: Giacometti Funding of € 12,000.00.
	Volvo 11/12/2012 – 31/05/2013	"Service packages & headlights price" Coordinator: Giacometti Funding of € 14,000.00.
		"The determinants of the demand for electricity in Italy"

	ENEL Energia 2012	Coordinator Prof Urga Funding of € 30,000.00.
	UBI Bank 2006-2007	"Portfolio analysis of operational risks" Coordinators: Rachev - Bertocchi Funding of € 62,400.00.
	ICE srl 2005-2006	'Optimization of the edge of a natural gas sales company' Coordinator: Bertocchi Funding of € 40,000.00.
	Regione Lombardia 2011- 2012	'Methods for integration of renewable energy sources and environmental impact monitoring satellite', EN-17, ID 17369.10, (2011- 2012) (Coordinator Bertocchi and Vespucci)
<b>Institutional Rules and responsibilities</b>	<p>2017- present: Responsible of the Agreement with Texas tech University (2017)  2017- present: Responsible of the Agreement with AVIS  2017-present: Responsible of the Agreement with FISPEs</p> <p>2016-present: Member of the University Board of Directors' of the University of Bergamo  2016-present: member of the Committee for Cultural and Social Activities for students.  2016- present: nominated by the rector in the board of CUS(Centro Sportivo Universitario).  2016-Present Member of the Didactic Committee n iof the Department  2015-2016:CUS Vice President  2015-present: director of the Master's Degree "The Educational operator and Autism" .  2014 – present: Responsible of the Agreement with EBS Universität für Wirtschaft und Recht, EBS Business School for the PhD program</p> <p>2012-2015: Chairman of the Research Council of the Department of Management, Economics and Quantitative Methods  2014-2015: Delegate of the Rector for Disabilities and DSA  2012: Responsible for TFA A048 , Applied Mathematics  2009-2013: Coordinator of the project Minerva with the University Lumière Lyon 2 (France)  2009-2014: President of the Committee for cultural and social activities of the students;  2009-2012: Member of the Commission for International Relations of the Faculty as a representative of the statistical-mathematics-computer science students and tutors of foreign students;  2007-2009: Member of the COMCRI Faculty of Economics Commission for the Definition Criteria places Role (COMCRI)  2003-2009: Coordinator of the Area of Statistic -Mathematics and Computer science of the Postgraduate Lombard Interuniversity School for Secondary Teaching Section of Bergamo and Brescia  2002-2012: Project Manager of the tutoring educational activities  2002-2009: Delegate of the Rector for Disabilities and DSA  2001-2002: Committee member for services to disabled  2003-2010: Member of the "Observatory Management Committee Cast and mergers between financial intermediaries" FinMonitor (from 2003 to 30/6/2010);</p>	
<b>Scientific Committees / Organizing Committees</b>	<p>30-31 May, 1 June Conference on Computational Management Science Pricing, Risk and Optimization in Management Science, Bergamo,</p> <p>4/ 12/2017 Bergamo Convegno organizzato in onore di Altman Z-SCORE: A 50 anni dalla prima formulazione, il più diffuso modello di previsione dell'insolvenza presenta ancora nuove applicazioni. 10th ELAB SYMPOSIUM</p>	
<b>Reviewer services</b>	<p>Journal of Economic Dynamics and Control ;  The Economic Journal;  Journal of Banking and Finance;</p>	

	<p>Journal of Operational Risk; Annals of Operations Research; 4OR, A Quarterly Journal of Operations Research; Risk; Mathematical review; Insurance and mathematics; Quantitative finance.</p>
<b>Editorial activity</b>	<p>Guest editor of the Computational Management Science: S.I. of the Conference in Bergamo.</p>
<b>Training and consultancy</b>	<p>2017-2018: Higher Education School of Accountants of Brescia and Monza. 2012: Collaboration with the training school of <b>the Prime Minister's Office</b>. Seminar "The market for credit derivatives" in the course "Intelligence and geo-economics" (2012); 2004-2005 Collaboration with Carifirenze for courses in "Risk Analysis and Performance of efficient portfolios. Risk measures of equity securities "; " Risk Analysis of bonds, VaR models to measure the risk of a managed portfolio ", " Models for strategic asset allocation "and" From the traditional risk measures to VaR "( 2004-2005); 2002-2003: Collaboration with Abi Teacher Training "Analysis of the portfolios of assets and asset pricing models" and "Credit risk derivatives" (2002-2003); 2002-2003: Collaboration with Banca Popolare di Bergamo "Portfolio Theory: operational implications", (2002-2003); 2001-2002: Collaboration with Unicredito for the courses of "Analysis of the portfolios of assets and asset pricing models" and "Measure, manage and explain market risk" (2001-2002); 1996-1999: Collaboration with Credito Bergamasco for the course "Financial mathematics and mathematics of fixed-income securities", (1996-1999).</p>
<b>Invited Seminar</b>	<p>2016: Prometeia, Bologna, "CDS data: factor decomposition and risk attribution in the European Union" 2013: EBS University, Wiesbaden, " Estimating the probability of a multiple default using CDS and bond data" 2012: Facolta' di Economia di Pavia, "An assessment for credit risk and operational risk"; 2012: SUNY Stony Brook University, NY, USA, " The Credit default swap market and its implied information", NY, USA; 2012: University of Minnesota, Financial Mathematics Seminar, "The Credit default swap market and its implied information", Minneapolis, USA; 2012: IX International Summer School on "Risk Measurement and Control", " Time Series and Copula Dependency Analysis for Eurozone Sovereign Bond Returns" ( Svetlozar Rachev e Naoshi Tsuchida, Stony Brook University), Roma; 2011: KIT Karlsruher Institut für Technologie Institut für Wirtschaftstheorie und Statistik "Using Black &amp; Litterman framework for stress testing analysis in asset management", Karlsruhe; Germany; 2011: Summer School in Finance, Università di Bergamo e Politecnico Milano, Settembre 2011 "Gli scenari della finanza oggi" 2010: Faculty of Economic di Foggia, "A stochastic model for hedging electricity portfolio for an hydro-energy producer", Foggia; 2010: Doctorate School EPS "Economics Panthéon-Sorbonne" of University Paris1 panthéon-Sorbonne", " A stochastic model for hedging electricity portfolio for an hydro-energy producer", Parigi; 2010: KIT Karlsruher Institut für Technologie Institut für Wirtschaftstheorie und Statistik, "A stochastic model for hedging electricity portfolio for an hydro-energy producer", Karlsruhe, Germany; 2009: Risk Events, "Portfolio Construction: Robust Optimisation &amp; Risk Budgeting Modelling risk and return in the real world", London;</p>

	<p>2009: University of Cyprus, Department of Public and Business Administration "Rischi operativi" e "Modelli stocastici per la costruzione di portafogli elettrici con contratti di copertura", Nicosia, Cipro;</p> <p>2008: OpRisk Europe 2008, "Heavy tail distribution models for operational losses", Londra;</p> <p>2008: Doctorate School EPS "Economics Panthéon-Sorbonne" of University Paris1 panthéon-Sorbonne," Heavy tail distribution models for operational losses", Paris;</p>
<p><b>Conference Presentation</b></p>	<p>2017: Computational Management Science 2017, Bergamo 30 May-1 June 2017 (CMS2017)</p> <p>2017: Heavy tails and Long range dependence Paris June 20-22,2017</p> <p>2017: 41th Annual Meeting of the. Italian Association for Mathematics Applied to Economic and Social Sciences (AMASES). Cagliari, September 2107;</p> <p>2016: 40th Annual Meeting of the. Italian Association for Mathematics Applied to Economic and Social Sciences (AMASES). Catania, September 10-12, 2106;</p> <p>2016: The 10th International Conference on Computational and Financial Econometrics (CFE) Sevilla, SP, December 2016;</p> <p>2015: 39th Annual Meeting of the. Italian Association for Mathematics Applied to Economic and Social Sciences (AMASES). Padova, September 10-12, 2105;</p> <p>2015: The 9th International Conference on Computational and Financial Econometrics (CFE) London, UK, 12-14 December 2015;</p> <p>2015:27th Annual Conference EURO- 12 July to 15 July 2015 - University of Strathclyde, Glasgow;</p> <p>2014: 8th International Conference on Computational and Financial Econometrics, 6-8 December -2014, University of Pisa, Italy;</p> <p>2013:XIV Iberian-Italian Congress of Financial and Actuarial Mathematics, Madrid, Spain June 24, 25 and 26, 2013;</p> <p>2012: "XXXVI Convegno A.M.A.S.E.S.", Vieste, 13-15 Settembre 2012;</p> <p>2011: "XXXV Convegno A.M.A.S.E.S", Pisa, Italia, 15-17 Settembre 2011;</p> <p>2011: "XLII Convegno AIRO", Brescia , 6-9 Settembre 2011;</p> <p>2010: XI Workshop on Quantitative Finance", Palermo, 28-29 Gennaio 2010;</p> <p>2010: International Summer School on "Risk Measurement and Control, Roma, 8-9 Giugno 2010;</p> <p>2010: "XXXIV Convegno AMASES, Macerata, 1-4 Settembre 2010;</p> <p>2010: XXIV Convegno EURO", Lisbon, Portogallo, 11-14 Luglio 2010;</p> <p>2010: "The 2010 International Conference on Management and Service Science (MASS 2010)", Wuhan, Cina, 24-26 August 2010 ;</p> <p>2009: "XXIII Convegno EURO" Bonn Germany 5-8 Luglio, 2009;</p> <p>2009: "III International Conference on Computational and Financial Econometrics (CFE'09)", Limassol, Cyprus, 29-31 October 2009;</p> <p>2008: XLIII Euro Working Group on Financial Modelling", Cass Business School London, UK ,4-6 Settembre 2008;</p> <p>2007: "XL Euro Working Group on Financial Modelling", Rotterdam, 10-12 Maggio 2007;</p> <p>2007: "XXII Convegno EURO" Prague, Czech Republic, 8-11 Luglio 2007;</p> <p>2007: "XXXVIII Convegno AIRO", Genova, 5-8 Settembre 2007;</p> <p>2007: "VIII Workshop on Quantitative Finance", Ca' Foscari Venezia, 25-26 Gennaio 2007;</p> <p>2007: International Summer School in "Risk Measurement and Control" Roma, 11-16 Giugno 2007;</p> <p>2006: International Summer School on "Risk Measurement and Control" Roma, 6-18 June 2006;</p> <p>2006: "XXXVII Euro Working Group on Financial Modelling, Jakarta, Indonesia May 1-6 2006;</p> <p>2004: " XXXIV Euro Working Group on Financial Modelling", Parigi, 12-14 maggio 2004;</p> <p>2003: XXVII Convegno A.M.A.S.E.S.", Cagliari, 3-6 Settembre 2003;</p> <p>2003: "Convegno dell'IFORS" , Istanbul, 6-10 Luglio 2003;</p> <p>2002: "XXX Euro Working Group on Financial Modelling", Capri, , 2-5 maggio 2002;</p> <p>2002: "XXIX Euro Working Group in Financial Modelling", Edinburgh, UK, 8-12 luglio 2002;</p> <p>2002: APMOD 2002 , Varenna, 16-19 Giugno 2002;</p> <p>2001: "XV Convegno AIRO", Villasimius (Cagliari), 4-7 settembre 2001;</p>

	<p>2000: "XXVII Euro Working Group in Financial Modelling", 27th Meeting" , New York, 16-18 Novembre 2000;</p> <p>2000: "XXIV Convegno A.M.A.S.E.S" , Padenghe sul Garda, 6-9 Settembre 2000;</p> <p>2000: "XIV Convegno AIRO" , Milano Bicocca 18-21 Settembre 2000;</p> <p>1999: "XXIV Euro Working Group in Financial Modelling " Valencia, Spagna, 8-10 Aprile 1999;</p> <p>1999: "Computing in Economics and Finance" presso Boston College, Boston, 24-26 Giugno 1999;</p> <p>1997: "XXI Convegno A.M.A.S.E.S", Roma, 10-13 Settembre 1997;</p> <p>1997: International Conference on transition to advanced market institutions and economies", Warsawa, 18-21 giu-19 97;</p> <p>1996: "XX Convegno A.M.A.S.E.S., Urbino, 5-7 Settembre 1996;</p> <p>1996: " XVIII Euro Working Group in Financial Modelling, " Keele, England, 18-20 April 1996;</p> <p>1995: "XVII Euro working group on financial modelling ", Bergamo, 1-3 giugno 1995;</p> <p>1995: "XIX Convegno A.M.A.S.E.S.", Pugnochiuso, 25-28, Settembre 1995;</p> <p>1993: "4th International Workshop On Parallel Applications in Statistics and Economics", Ascona, Switzerland, 22-26 Novembre 1993;</p>
<b>Education</b>	<p>1990 Degree in Computer Science on 21/12/1990 at the University of Milan, with the final mark of 108/110. Thesis title: "Good management of an industrial process in the presence of scarce resources".</p> <p>1993-94 Degree of M.Sc. in "Statistics and Operational Research" (academic year 1993-94) at the University of Essex, Colchester, UK. Thesis title: "On optimal design of puttable bonds".</p> <p>1992-1995 PhD (VIII cycle, 1992-1995) at the University of Brescia, Department of Quantitative Methods. Title of PhD thesis: "A model for the optimal emissions of sensitive securities to changes in interest rates".</p>
<b>Grant</b>	<p>1992 Winner of the scholarship funded by Banca Popolare di Bergamo for the year 1992 (02.27.92 60/60) aimed at carrying out research in the Department of Mathematics, Statistics, Computer Science and Applications at the University Bergamo.</p> <p>1995-1996 Grant received from IMI-SIGECO (1995-1996) for the development of a model for managing a portfolio of securities and repo contracts under the project "Real-time trading analytics for the new Italian market" awarded by the IMI -SIGECO.</p>
<b>Publications under review process</b>	<p><b>Paper Under review submitted to referred journals</b></p> <ol style="list-style-type: none"> <li>1. De Giuli, Farina, Giacometti Systemic Risk attribution in the EU" (submitted to Journal of the Operational Research Society second round of review process)</li> <li>2. Farina G., Giacometti R., Torri G., De Giuli E. Risk Attribution and Interconnectedness in the EU via CDS Data (submitted to Empirical Finance);</li> <li>3. Torri, G., Giacometti, R. and Paterlini, S. . Sparse Precision Matrices for Minimum Variance Portfolios (submitted Computational Management Science, second round of review process )</li> <li>4. Torri, Gabriele and Giacometti, Rosella and Paterlini, Sandra, Robust and Sparse Banking Network Estimation. (Submitted to EJOR, second round of review process)</li> <li>5. Bonomelli, Giacometti, Ortobelli Joint tails impact in stochastic volatility portfolio selection model (Submitted to Annals of Operations Research, S.I. : Stochastic Optimization:Theory &amp; Applications in Memory of M.Bertocchi)</li> <li>6. Russo, Giacometti, Fabozzi Market Implied Volatilities for Defaultable Bonds (Submitted to to Annals of Operations Research S.I. : Application of O. R. to Financial Markets)</li> </ol>
<b>Publications</b>	

### Articles published in peer-reviewed international journals

1. Russo Vincenzo, Giacometti Rosella, Fabozzi Frank J. (2017). Intensity-based framework for surrender modeling in life insurance. *INSURANCE MATHEMATICS & ECONOMICS*, vol. 72, p. 189-196, ISSN: 0167-6687, doi: 10.1016/j.insmatheco.2016.11.001
2. Fabozzi Frank J., Giacometti Rosella, Tsuchida Naoshi (2016). Factor decomposition of the Eurozone sovereign CDS spreads. *JOURNAL OF INTERNATIONAL MONEY AND FINANCE*, vol. 65, p. 1-23, ISSN: 0261-5606, doi: 10.1016/j.jimonfin.2016.03.003
3. Vincenzo Russo, Rosella Giacometti, Svetlozar T. Rachev, Frank J. Fabozzi (2015). A Three-Factor model for mortality modeling. *NORTH AMERICAN ACTUARIAL JOURNAL*, vol. 19, p. 129-141, ISSN: 1092-0277, doi: 10.1080/10920277.2015.1015262
4. Pianeti Riccardo, Giacometti Rosella (2015). Estimating the probability of multiple EU sovereign defaults using CDS and bond data. *QUANTITATIVE FINANCE*, vol. 15, p. 61-78, ISSN: 1469-7688, doi: 10.1080/14697688.2014.932919
5. Giacometti Rosella, Ortobelli Lozza Sergio, Tichý Tomáš (2015). Portfolio selection with uncertainty measures consistent with additive shifts. *PRAGUE ECONOMIC PAPERS*, vol. 24, p. 3-16, ISSN: 1210-0455, doi: 10.18267/j.pep.497
6. ZHOU XIAOPING, GIACOMETTI ROSELLA, FABOZZI FRANK J., TUCKER ANN H. (2014). Bayesian estimation of truncated data with applications to operational risk measurement. *QUANTITATIVE FINANCE*, vol. 14, p. 863-888, ISSN: 1469-7688, doi: 10.1080/14697688.2012.752103
7. TSUCHIDA NAOSHI, GIACOMETTI ROSELLA, FABOZZI FRANK J., SHIN KIM YOUNG, FREY ROBERT J. (2014). Time series and copula dependency analysis for Eurozone sovereign bond returns. *THE JOURNAL OF FIXED INCOME*, vol. 24, p. 75-87, ISSN: 1059-8596, doi: 10.3905/jfi.2014.24.1.075
8. Giacometti Rosella, Vespucci Maria Teresa, Bertocchi Maria, Barone-Adesi Giovanni (2013). Deterministic and stochastic models for hedging electricity portfolio of a hydropower producer. *STATISTICA & APPLICAZIONI*, p. 57-77, ISSN: 1824-6672
9. BERTOCCHI MARIA, GIACOMETTI ROSELLA, RECCHIONI MARIA CRISTINA, ZIRILLI FRANCESCO (2013). Pricing life insurance contracts as financial options: the endowment policy case. *FAR EAST JOURNAL OF MATHEMATICAL SCIENCES: FJMS*, p. 69-121, ISSN: 0972-0871
10. GURNÝ MARTIN, ORTOBELLI LOZZA SERGIO, GIACOMETTI ROSELLA (2013). Structural credit risk models with subordinated processes. *JOURNAL OF APPLIED MATHEMATICS*, p. 217-226, ISSN: 1110-757X, doi: 10.1155/2013/138272
11. GIACOMETTI ROSELLA, BERTOCCHI MARIA, RACHEV SVETLOZAR T., FABOZZI FRANK J. (2012). A comparison of the Lee-Carter model and AR-ARCH model for forecasting mortality rates. *INSURANCE MATHEMATICS & ECONOMICS*, vol. 50, p. 85-93, ISSN: 0167-6687, doi: 10.1016/j.insmatheco.2011.10.002
12. CASTELLANO ROSELLA, GIACOMETTI ROSELLA (2012). Credit default swaps: implied ratings versus official ones. *4OR*, vol. 10, p. 163-180, ISSN: 1619-4500, doi: 10.1007/s10288-011-0195-3
13. PIANETI, Riccardo, GIACOMETTI, Rosella, ACERBIS, Valentina (2012). Estimating the joint probability of default using Credit Default Swap and Bond Data. *THE JOURNAL OF FIXED INCOME*, vol. 21, p. 44-58, ISSN: 1059-8596, doi: 10.3905/jfi.2012.21.3.044
14. KIM YOUNG SHIN, GIACOMETTI ROSELLA, RACHEV SVETLOZAR T., FABOZZI FRANK J., MIGNACCA DOMENICO (2012). Measuring financial risk and portfolio optimization with a non-Gaussian multivariate model. *ANNALS OF OPERATIONS RESEARCH*, vol. 201, p. 325-343, ISSN: 0254-5330, doi: 10.1007/s10479-012-1229-8
15. GIACOMETTI ROSELLA, ORTOBELLI LOZZA SERGIO, BERTOCCHI MARIA (2011). A stochastic model for mortality rate on Italian data. *JOURNAL OF OPTIMIZATION THEORY AND APPLICATIONS*, vol. 149, p. 216-228, ISSN: 0022-3239, doi: 10.1007/s10957-010-9771-5
16. Russo Vincenzo, Giacometti Rosella, Ortobelli Lozza Sergio, Rachev Svetlozar T., Fabozzi Frank J. (2011). Calibrating affine stochastic mortality models using term assurance premiums. *INSURANCE MATHEMATICS & ECONOMICS*, vol. 49, p. 53-60, ISSN: 0167-6687, doi: 10.1016/j.insmatheco.2011.01.015
17. MAGGIONI, Francesca, BERTOCCHI, Maria, GIACOMETTI, Rosella, VESPUCCI, Maria Teresa,



- INNORTA, Mario, ALLEVI, Elisabetta (2010). A stochastic optimization model for gas retail with temperature scenarios and oil prices parameters. IMA JOURNAL OF MANAGEMENT MATHEMATICS, vol. 21, p. 149-163, ISSN: 1471-678X, doi: 10.1093/imaman/dpp011
18. Giacometti Rosella, Mignacca Domenico (2010). Using Black and Litterman framework for stress testing analysis in asset management. JOURNAL OF ASSET MANAGEMENT, vol. 11, p. 286-297, ISSN: 1470-8272, doi: 10.1057/jam.2009.33
  19. Giacometti Rosella, Bertocchi Maria, Ortobelli Lozza Sergio (2009). Impact of different distributional assumptions in forecasting Italian mortality rates. INVESTMENT MANAGEMENT & FINANCIAL INNOVATIONS, vol. 6, p. 65-72, ISSN: 1810-4967
  20. Giacometti Rosella, Rachev Svetlozar Todorov, Chernobai Anna, Bertocchi Maria (2008). Aggregation issues in operational risk. THE JOURNAL OF OPERATIONAL RISK, vol. 3, p. 3-23, ISSN: 1744-6740
  21. Giacometti Rosella, Rachev T. Svetlozar (2008). Funds of Hedge Funds: a Comparison among Different Portfolio Optimization Models implementing the Zero-Investment Strategy. INVESTMENT MANAGEMENT & FINANCIAL INNOVATIONS, vol. 5, p. 19-29, ISSN: 1810-4967
  22. Giacometti Rosella, Rachev Svetlozar Todorov, Chernobai Anna, Bertocchi Maria, Consigli Giorgio (2007). Heavy-tailed distributional model for operational losses. THE JOURNAL OF OPERATIONAL RISK, vol. 2, p. 55-90, ISSN: 1744-6740
  23. Giacometti Rosella, Bertocchi Maria, Rachev Svetlozar Todorov, Fabozzi Frank (2007). Stable distributions in the Black-Litterman approach to asset allocation. QUANTITATIVE FINANCE, vol. 7, p. 423-433, ISSN: 1469-7688, doi: 10.1080/14697680701442731
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