

Elisa MASTROGIACOMO

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Born : 7th December 1981 - Verona

Nationality : Italian

Married, without children

Education

- 11.2006-02.2010** UNIVERSITY OF TRENTO. PHD.
(3 years) Probability and Stochastic Processes
▷ *Stochastic Differential Equations with boundary, Semigroup Theory, Martingale Problems, Diffusion Processes.*
- 10.2003-06.2006** UNIVERSITY OF TRENTO. MASTER DEGREE, 110/110 CUM LAUDE.
(2 years) Probability and Stochastic Processes
▷ *Stochastic evolution equation on networks, partial differential equations with boundary dynamic conditions, semigroup theory, mathematical biology.*
- 09.2000-10.2003** UNIVERSITY OF TRENTO. FIRST DEGREE, 110/110 CUM LAUDE.
(3 years) Probability and Stochastic Processes
▷ *Partial Differential Equations, Diffusion Processes, Stochastic Differential Equations.*
- 1995-2000** "LICEO SCIENTIFICO STATALE GALILEO GALILEI", VERONA. HIGH SCHOOL, FINAL EVALUATION : 100/100.

Academic Experience

- 12.2016-** UNIVERSITY OF INSUBRIA. ASSISTANT POSITION TENURE TRACK (RICERCATORE TEMPO DETERMINATO B).
Subject : Quantitative Finance
- 06.2016– 11.2016** POLITECNICO OF MILANO. POST DOC.
Research project "Financial education and financial literacy"
▷ *Research grant for cooperation on research activities. Responsible : Prof. Emilio Barucci.*
- 05.2012– 04.2016** UNIVERSITY OF MILANO BICOCCA. POST DOC.
Research project "Risk measures : theory and applications"
▷ *Research grant for cooperation on research activities from the Italian Ministry of Education.*
- 08.2010– 04.2012** POLITECNICO OF MILAN. POST DOC.
Research project "Optimal control for stochastic Volterra integro-differential equations and applications"
▷ *Research grant for cooperation on research activities from the Italian Ministry of Education.*

Other Professional Experiences

- 12.2015-06.2016** "ISTITUTO TECNICO STATALE E. FALCK" - MILANO. HIGH SCHOOL TEACHER (PART-TIME).
Teacher of Mathematics
- 11.2014-06.2015** "ISTITUTO TECNICO STATALE ALTIERO SPINELLI" SESTO SAN GIOVANNI (MI). HIGH SCHOOL TEACHER (PART-TIME).
Teacher of Mathematics
- 10.2013-06.2014** "ISTITUTO ISTRUZIONE SECONDARIA MARIA BELLISARIO" - INZAGO (MI). HIGH SCHOOL TEACHER (PART-TIME).
Teacher of Informatics
- 10.2012-06.2013** "LICEO ARTISTICO STATALE BRERA" - MILANO. HIGH SCHOOL TEACHER (PART-TIME).
Teacher of Mathematics and Physics

Teaching activity

- a.y. 2016/2017** MIP International Business School of Politecnico of Milan
▷ *Statistica, Probabilità e Processi Stocastici per la Finanza (Statistics, Probability and Stochastic Processes for Finance - Lecturer.*
- a.y. 2016/2017, 2015/2016, 2013/2014, 2012/2013** Faculty of Economics, University of Milano Bicocca
▷ *Mathematics II - Teacher Assistant (Prof. Emanuela Rosazza Gianin and Prof. Giovanni Zambruno).*

Teaching activity

- a.y. 2016/2017, 2015/2016, 2014/2015 Faculty of Economics, University of Milano Bicocca
▷ *Mathematical Finance - Teacher Assistant (Prof. Emanuela Rosazza Gianin and Prof. Fabio Bellini).*
- a.y. 2014/2015, 2013/2014, 2012/2013 Faculty of Economics, University of Milano Bicocca
▷ *Mathematics I - Teacher Assistant (Prof. Emanuela Rosazza Gianin and Doc. Ilaria Foroni).*
- a.y. 2014/2015, 2013/2014, 2012/2013 Faculty of Political Sciences, University of Milano
▷ *Statistics - Teacher Assistant (Prof. Stefano Iacus and Doc. Alessandro Barbiero).* ▷ *Probability and Finance (Prof. Stefano Iacus and Doc. Lorenzo Mercuri).*
- a.y. 2012/2013 Faculty of Engineering, Politecnico of Milano
▷ *Probability and Statistics - Teacher Assistant (Prof. Gustavo Posta).*
- a.y. 2010/2011, 2011/2012 Faculty of Engineering, Politecnico of Milano
▷ *Stochastic Differential Equations - Teacher Assistant (Prof. Alberto Barchielli).*
- a.y. 2007/2008, 2008/2009 Faculty of Science, University of Trento
▷ *Mathematical Analysis - Teacher Assistant (Prof. Gabriele Greco).*
- a.y. 2007/2008, 2008/2009 Faculty of Economics, University of Trento
▷ *Mathematics - Teacher Assistant (Prof. Aldo Tagliani).*

Awards

- a.y. 2007/2008, 2008/2009, 2009/2010 University of Trento
▷ *PhD fellowship in Mathematics.*
- a.y. 2008/2009, 2009/2010, 2010/2011 Research grant. CEI (Conferenza Episcopale Italiana)
▷ *Realization of the project "Modelli matematici di reti neuronali"; the duration of the fellowship is three years.*

Research projects.

- From 02/2016 to 02/2017** Coordinator of the project *Levy Processes, Optimal Control and portfolio allocation : theoretical analysis and empirical applications*; other members : Prof. Emanuela Rosazza and Dott. Asmerilda Hitaj (University of Milano Bicocca)
▷ *Financed by : GNAMPA ; Total Amount : 1200 Euros.*
- From 02/2016 to 02/2017** Member of the project *New methods in Stochastics with applications to Neurobiological and Energy Markets problems*; coordinated by Prof. Sergio Albeverio (University of Bonn) and Dott. Boubaker, Smii (King Fahd University of Petroleum and Minerals)
▷ *Financed by : Kingdom of Saudi Arabia, Total Amount : 1034800 Saudi Riyals.*
- From 11/2013 to 10/2014** Responsible for the project *Explicit invariant measures for stochastic differential equations driven by Levy noise and applications*, together with Prof. Sergio Albeverio (University of Bonn) and Dott. Luca di Persio (University of Verona).
▷ *Financed by : CIRM Trento ; Total Amount : 2000 Euro.*
- From 01/2011 to 12/2011** Member of the project *Equazioni di evoluzione con memoria e controllo ottimo : un approccio deterministico e stocastico*
▷ *Coordinator : Doc. Elsa Maria Marchini. ▷ Financed by : GNAMPA ; Total Amount : 3500 Euro.*
- From 01/2010 to 12/2010; Total Amount : 3500 Euro** Member of the project *Controllo ottimo di sistemi stocastici con memoria*
▷ *Coordinator : Doc. Fulvia Confortola. ▷ Financed by : GNAMPA.*
- From 01/2008 to 12/2010** Member of the Italian national project *Metodi deterministici e stocastici nello studio di problemi di evoluzione*
▷ *Coordinator : Prof. Alessandra Lunardi. ▷ Financed by : M.U.R. Ministero dell'Università e della Ricerca.*
- From 01/2008 to 12/2010** Member of the project *Neurobiologia Stocastica*
▷ *Coordinator : Prof. Sergio Albeverio. ▷ Financed by : Provincia Autonoma di Trento.*

Visiting

- 16-20/02/2015**
03-06/06/2015 Centro Bernoulli of Ecole Polytechnique Fédérale de Lausanne
▷ *Partecipazione at the Semester in Geometric Mechanics, Variational and Stochastic Methods.* ▷ *Organizers : Albeverio S. (Institut für Angewandte Mathematik, Bonn) Cruzeiro A.B. (Instituto Superior Técnico, Lisboa) Holm D. (Imperial College, London) .*
- 10/16** **06/14** Institut für Angewandte Mathematik Abt. Wahrscheinlichkeitstheorie, Bonn, Germany
03/14 **10/13** ▷ *Collaboration with Prof. Sergio Albeverio.*
04/13 **01/13**
10/12 **02/11**
02/09
- 16-18/06/2012** Centro Bernoulli of Ecole Polytechnique Fédérale de Lausanne
14-16/02/2012 ▷ *Partecipazione at the Semester Stochastic analysis and applications.* ▷ *Organizers : Dalang R. (EPFL), Dozzi M. (University of Nancy), Flandoli F. (University of Pisa), Russo F. (ENSTA ParisTech).*

Selected invited speeches and communications

- 13.04.2016** Recent results on (quasiconvex) risk measures and related portfolio optimization problems
▷ *Politecnico of Milan (Invited).*
- 12.11.2015** Time consistency of cash-subadditive dynamic risk measures
▷ *Conference : Dependence and Risk modelling.* ▷ *University of Milano Bicocca.*
- 30.01.2015** Portfolio choice under Cumulative Prospect Theory
▷ *XIV Workshop on Quantitative Finance.* ▷ *University of Parma.*
- 28.01.2014** Optimization of quasiconvex risk measures
▷ *Conference : New trends in risk measures.* ▷ *University of Milano Bicocca (Invited).*
- 11.01.2014** Some questions concerning explicit invariant measures for SDEs driven by Lévy noise
▷ *SPDEs - IX Conference (Invited).* ▷ *Levico Terme.*
- 06.06.2012** On stochastic differential equations and its applications
▷ *University of Milano Bicocca.*
- 07.09.2011** Some control problems for stochastic Volterra equations
▷ *Conference : Equazioni di Kolmogorov.* ▷ *University of Parma.*
- 18.05.2011** On a class of SDEs in infinite dimension for Neuronal Dynamics and related problems
▷ *Institut für Angewandte Mathematik Abt. Wahrscheinlichkeitstheorie, Bonn, Germania.*
- 11.02.2009** Analysis of the stochastic FitzHugh-Nagumo system
▷ *Institut für Angewandte Mathematik Abt. Wahrscheinlichkeitstheorie, Bonn, Germania (Invited).*
- 20.11.2007** Optimal control of stochastic differential equations with dynamical boundary conditions
▷ *Workshop on mathematical control theory.* ▷ *University of Milano Bicocca.*