



# UNIVERSITÀ DEGLI STUDI DI MILANO

## DIPARTIMENTO DI MATEMATICA "FEDERIGO ENRIQUES"

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### CV

Marco Frittelli is Professor of Mathematical Finance at the University of Milano, having held positions at Florence, Milano-Bicocca and Urbino Universities and visiting Professor in many Universities in USA and Europe.

He is a member of the Editorial Board of the SIAM Journal on Financial Mathematics and was member of the Editorial board of The Annals of Applied Probability (2003-2008) and of the Scientific Committee of the Bachelier Finance Society (2004-2008). He was a member of the Expert Group (GEV) of the Italian Evaluation of the Research Quality (VQR-ANVUR).

Member of the Scientific Committee of the Bachelier Finance Society One World Seminar Talk Series, 2020-present; Chair of the Scientific Committee of the Workshop "Foundations of Mathematical Finance", Fields Institute, Toronto, 2010; Member of the Scientific Committee of the VI Congress of the Bachelier Finance Society, Toronto 2010; Director of the CIME-European Mathematical Society course on Stochastic Methods in Finance, 2003.

Grants: National Director of the Italian Project PRIN 2022-2025, "Entropy Martingale Optimal Transport and McKean- Vlasov equations" and PRIN 2008-2011 "Probability and Finance".

He has been invited to numerous conferences, among which:

Plenary Speaker at the 11th General AMaMef Conference, Bielefeld, 2023

Speaker at Webinar: Bachelier Finance Society One World Seminar, 2021

Plenary Lecturer at SIAM Conference on Financial Mathematics, Toronto, 2019 and S. Francisco, 2010.

Plenary Speaker at the QMF Conference, 2012 Sydney.

Plenary Lecturer at the V Congress of the Bachelier Finance Society, London 2008.

Principal Lecturer at the NSF/CBMS Conference in the Mathematical Sciences, UCSB, 2008.

The research is focused on the application of stochastic analysis and convex analysis in Mathematical Finance and it includes: the fundamental theorem of asset pricing; martingale pricing based on entropy minimization; utility maximization in incomplete markets; utility maximization, indifference pricing and risk measures in Orlicz spaces; convex risk measures; dynamic and law invariant risk measures and risk measures on Moduli; quasiconvex dynamic risk measures;  $V@R$  and acceptability indices; model-free arbitrage and robust pricing-hedging duality; pathwise finance; systemic risk and risk transfer equilibrium; conditional systemic risk measures; entropy martingale optimal transport, collective arbitrage and collective risk measures.

His papers published in international scientific journals received, accordingly to MathSciNet, more than 760 citations from more than 500 authors (or more than 4000 citations accordingly to Google Scholar). A complete list of publications and a complete CV can be found at: <http://www.mat.unimi.it/users/frittelli/>.