



UNIVERSITÀ DEGLI STUDI DI MILANO

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Teaching Activities

PhD and Master Courses and Tutorial

- **Institute of Mathematical Science**, *Tutorial on Risk Measures*, National University Singapore, 2013
- **INRIA School on Systemic Risk**, *Tutorial on Risk Measures*, Paris 2012.
- **UCSB, California USA**, PhD Course on Financial Modeling, 2010 and 2012.
- **African Institute of Mathematical Sciences**, 5 Lectures on *Duality Methods in Mathematical Finance*, Capetown, South Africa 2010.
- **Fields Institute**, Course on *Foundations of Mathematical Finance*, Toronto, 2010.
- **Collegio Carlo Alberto, Università di Torino**, Master Course on *Probabilistic Methods for Finance*, Torino, 2007, 08, 09, 11, 12 and 14.
- **Università Milano-Bicocca**, Master MAMI, Course on *Financial Mathematics*, Milano, 2006/07.
- **Technical University of Lisbon**, 7 Lectures on “*Risk measures*”, June 21-23, 2006.
- **Università degli Studi di Bologna**, 12 Lectures on “*Risk measures*” at the “School of Advanced Education in Mathematical Finance”, 2006.
- **Università degli Studi di Milano-Bicocca**, 8 Lectures on “*Stochastic calculus with application in finance*”, PhD Course for the Italian-Spanish Symposium, Verbania, 2005.
- **Università degli Studi di Firenze**, Master course on “*Mathematical methods in finance and insurance*” Master Programme in “Finance and insurance” 2002/03 and 03/04.
- **INDAM, Istituto Nazionale di Alta Matematica and MAMI, Università degli Studi di Milano – Bicocca**, Master Course on “*Modeling financial markets*” A.A. 2000/01 and 01/02.
- **Università degli Studi di Firenze**, Department of Mathematics and Decisions, Seminars on “*Duality in mathematical finance*” for the PhD Programme: 2001/02.
- **Università Cattolica, Milano**, Master course on “*Finance*”, Master Programme in “International Finance”, 1998, 1999 and 2000.
- **Università degli Studi di Brescia**, PhD Course on “*Stochastic calculus and mathematical finance*”, 1993/94, 94/95, 95/96 and 96/97.
- **Università degli Studi di Milano**, Seminars on “*Introduction to mathematical finance*” for the PhD Programme “Computational Mathematics and Operation Research”, Dept. of Mathematics 1995.

Laurea Magistrale Courses

- **Università degli Studi di Milano**, “Advanced Course in Mathematical Finance”, Laurea Magistrale in Applied Mathematics, 2014/15, 15/16, 16/17, 17/18, 18/19, 19/20, 20/21, 21/22, 23/24.
- **Università degli Studi di Milano**, Course on “Mathematical Finance 2”, Laurea Magistrale in Applied Mathematics, 2007/08, 08/09, 09/10, 10/11, 11/12, 12/13 and 14/15.
- **Università degli Studi di Milano**, Course on “Mathematical Finance 1”, Laurea Magistrale in Applied Mathematics, 2006/07, 07/08, 08/09, 09/10, 10/11, 11/12, 12/13, 14/15, 15/16, 16/17, 17/18, 18/19, 19/20, 20/21, 21/22, 23/24.
- **Università di Firenze**, Course on “Mathematical Finance”, Laurea Magistrale in Finance, 2004/05.

Laurea Courses

- **Università degli Studi di Firenze**, Economic Faculty:
Course on “*Mathematical model of financial markets*”, 2001/02, 02/03 and 03/04
Course on “*Risk Theory*”, 2001/02, 02/03 and 03/04
- **Università degli Studi di Milano-Bicocca**, Economic Faculty:
Course on “*Financial mathematics*”, 2000/01
Course on “*Modeling financial markets*”, 1999/00

Course on “*Basic financial mathematics*”, 1998/99 and 99/00

Course on “*Calculus*”, 1997/98, 98/99 and 99/00

- **Università di Urbino**, Economic Faculty, **Università Cattolica**, Faculty of Mathematical and Physical Sciences ; **Università degli Studi di Milano**, Economic Faculty:
Tutoring Courses on *Calculus* and *Financial Mathematics*, 1993/94, 94/95 and 95/976.