

Claudio Tebaldi

FINANCIAL MARKETS

ARTICLES IN SCHOLARLY JOURNALS

BERARDI A., TEBALDI C.

Saving for retirement in Europe: the long-term risk-return tradeoff

Journal of Pension Economics & Finance, 2024, vol.23, no. 2, pp.272–293

BURASCHI A., TEBALDI C.

Financial Contagion in Network Economies and Asset Prices

Management Science, 2024, vol.70, no. 1, pp.485–506

DI GIACINTO M., TEBALDI C., WANG T.

Optimal order execution under price impact: a hybrid model

Annals of Operations Research, 2024, vol.336, pp.605–636

CERREIA-VIOGLIO S., ORTU F., SEVERINO F., TEBALDI C.

Multivariate Wold decompositions: a Hilbert A-module approach

Decisions in Economics and Finance, 2023, vol.46, no. 1, pp.45–96

CASTAGNOLI E., CATTELAN G., MACCHERONI F. A., TEBALDI C., WANG R.

Star-Shaped Risk Measures

Operations Research, 2022, vol.70, no. 5, pp.2637–2654

CARR P., TEBALDI C.

Financial Interpretation of Feller's Factorization

Journal of Derivatives, 2022, vol.30, no. 2, pp.49–63

GRUBER P. H., TEBALDI C., TROJANI F.

The Price of the Smile and Variance Risk Premia

Management Science, 2021, vol.67, no. 7, pp.4056–4074

TEBALDI C.

Self-Organized Criticality in Economic Fluctuations: The Age of Maturity

Frontiers in Physics, 2021, vol.8, pp.616408

ORTU F., SEVERINO F., TAMONI A., TEBALDI C.

A persistence-based Wold-type decomposition for stationary time series

Quantitative Economics, 2020, vol.11, no. 1, pp.203–230

BANDI F., PERRON B., TAMONI A., TEBALDI C.

The scale of predictability

Journal of Econometrics, 2019, vol.208, no. 1, pp.120–140

BISETTI E., FAVERO C. A., NOCERA G., TEBALDI C.

A Multivariate Model of Strategic Asset Allocation with Longevity Risk

Journal of Financial and Quantitative Analysis, 2017, vol.52, no. 5, pp.2251–2275

ORTU F., TAMONI A., TEBALDI C.

Long-Run Risk and the Persistence of Consumption Shocks

Review of Financial Studies, 2013, vol.26, no. 11, pp.2876–2915

PERISSINOTTO L., TEBALDI C.

A "coherent state transform" approach to derivative pricing

International Journal of Theoretical and Applied Finance, 2009, vol.12, no. 02, pp.125–151

DA FONSECA J., GRASSELLI M., TEBALDI C.

A multifactor volatility Heston model

Quantitative Finance, 2008, vol.8, no. 6, pp.591–604

GRASSELLI M., TEBALDI C.

Solvable affine term structure models

Mathematical Finance, 2008, vol.18, no. 1, pp.135–153

FONSECA J. D., GRASSELLI M., TEBALDI C.

Option pricing when correlations are stochastic: an analytical framework

Review of Derivatives Research, 2007, vol.10, no. 2, pp.151–180

GRASSELLI M., TEBALDI C.

Stochastic Jacobian and Riccati ODE in affine term structure models

Decisions in Economics and Finance, 2007, vol.30, no. 2, pp.95–108

TEBALDI C.

Hedging using simulation: a least squares approach

Journal of Economic Dynamics and Control, 2005, vol.29, no. 8, pp.1287–1312

GRASSELLI M., TEBALDI C.

Bond Price and Impulse Response Function for the Balduzzi, Das, Foresi and Sundaram (1996) Model

Economic Notes, 2004, vol.33, no. 3, pp.359–374

TEBALDI C.

Hedging a Portfolio of Derivative Securities: A Simulation Approach

Economic Notes, 2001, vol.30, no. 2, pp.257–279

TEBALDI C., DE MENECH M., STELLA A. L.

Multifractal Scaling in the Bak-Tang-Wiesenfeld Sandpile and Edge Events

Physical Review Letters, 1999, vol.83, no. 19, pp.3952–3955

DE MENECH M., STELLA A. L., TEBALDI C.

Rare events and breakdown of simple scaling in the Abelian sandpile model

Physical Review E, 1998, vol.58, no. 3, pp.R2677–R2680

CALDARELLI G., TEBALDI C., STELLA A. L.

Branching Processes and Evolution at the Ends of a Food Chain

Physical Review Letters, 1996, vol.76, no. 26, pp.4983–4986

STELLA A. L., TEBALDI C., CALDARELLI G.

Self-organized critical scaling at surfaces

Physical Review E, 1995, vol.52, no. 1, pp.72–75

RESEARCH MONOGRAPHS

FAVERO C., TEBALDI C.

Lectures on the Theory and Application of Modern Finance with R and ChatGPT

CONTRIBUTION TO CHAPTERS, BOOKS OR RESEARCH MONOGRAPHS

DI VIRGILIO D., ORTU F., SEVERINO F., TEBALDI C.

Optimal Asset Allocation with Heterogeneous Persistent Shocks and Myopic and Intertemporal Hedging Demand in *Behavioral Finance: the coming of age*

Itzhak Venezia (Eds), World Scientific Publishers, pp.57-108, 2019

TEBALDI C., VERONESI P.

Risk-Neutral Pricing: Monte Carlo Simulations in *Handbook of Fixed-Income Securities*

Pietro Veronesi (Eds), John Wiley & Sons, chap. 19, pp.435-468, 2016

TEBALDI C., VERONESI P.

Risk-Neutral Pricing: Trees in *Handbook of Fixed-Income Securities*

Pietro Veronesi (Eds), John Wiley & Sons, chap. 17, pp.389-413, 2016
