

Alonso Pena Pina

AUDIT & RISK MANAGEMENT

RESEARCH MONOGRAPHS

PENA PINA A.

Advanced quantitative finance with C++

Packt Publishing, Great Britain, 2014

CASES IN INTERNATIONAL CASE COLLECTIONS

PENA PINA A.

The Perfect Storm: Société Générale and Jérôme Kerviel

2011, The Case Centre, Great Britain

PROCEEDINGS/PRESENTATIONS

ZANOTTI G., ALEMANNI B., PENNA PINA A.

On the role of behavioral finance in the pricing of financial derivatives: the case of S&P500

EFMA Annual Conference - June 23-26, 2010, Aarhus, Denmark

ALEMANNI B., PENNA PINA A., ZANOTTI G.

On the role of behavioral finance in the pricing of financial derivatives: the case of S&P500 options

World Finance Conference - May 26-28, 2010, Porto, Portugal

WORKING PAPERS

PENNA PINA A., FIORAVANTI A.

The Credit Valuation Adjustment of an Interest Rate Swap Step-by-Step (Static Formulation)

2017, SSRN

ALEMANNI B., PENNA PINA A., ZANOTTI G.

On the Role of Behavioral Finance in the Pricing of Financial Derivatives: The Case of the S&P 500

2010, BAFFI-CAREFIN Centre for Applied Research on International Markets, Banking, Finance &

