

# Alonso Pena Pina

AUDIT & RISK MANAGEMENT

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## RESEARCH MONOGRAPHS

PENA PINA A.

**Advanced quantitative finance with C++**

Packt Publishing, Great Britain, 2014

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## CASES IN INTERNATIONAL CASE COLLECTIONS

PENA PINA A.

**The Perfect Storm: Société Générale and Jérôme Kerviel**

2011, The Case Centre, Great Britain

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## PROCEEDINGS/PRESENTATIONS

ZANOTTI G., ALEMANNI B., PENA 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., PENA 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*

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## WORKING PAPERS

PENA PINA A., FIORAVANTI A.

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

2017, SSRN

ALEMANNI B., PENA 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 &

