## Anna Battauz

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## Biography

Anna Battauz is an Associate Professor at Università Bocconi teaching undergraduate, graduate, and Ph.D. courses in Calculus, Quantitative Finance, Derivatives Pricing, Numerical Methods for Finance, and Continuous-Time Finance. She has been the Director of the MSc in Finance since 2022.

Her research interests are in Quantitative Finance, with a special focus on asset/derivatives pricing, asset allocation, and optimal stopping. She has published in several academic journals, including Economic Theory, Journal of Economic Dynamics and Control, Management Science, Quantitative Finance, and Review of Derivatives Research. She acts as referee for a number of academic publications and is a research fellow at IGIER (Innocenzo Gasparini Institute for Economic Research) and Baffi Carefin.

She graduated from the Scuola Normale Superiore in Pisa with a Ph.D. in Financial Mathematics. She also holds a Degree in Mathematics from the University of Udine. She joined Bocconi University right after her doctorate.

## ARTICLES IN SCHOLARLY JOURNALS

BATTAUZ A., STAFFOLANI S. **American options with acceleration clauses** Decisions in Economics and Finance, 2024

BATTAUZ A., ROTONDI F. **Optimal liquidation policies of redeemable shares** Computational Management Science, 2024, vol.21, no. 2

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BATTAUZ A., ORTU F. **Dynamic versus one-period completeness in event-tree security markets** Economic Theory, 2006, vol.30, no. 1, pp.191–193

BACCARA M., BATTAUZ A., ORTU F. **Effective securities in arbitrage-free markets with bid–ask spreads at liquidation: a linear programming characterization** Journal of Economic Dynamics and Control, 2006, vol.30, no. 1, pp.55–79

BATTAUZ A., PRATELLI M. **Optimal stopping and American options with discrete dividends and exogenous risk** Insurance: Mathematics & Economics, 2004, vol.35, no. 2, pp.255–265

## Grants & Honors

Teaching Execellence Award - Università Commerciale Luigi Bocconi , 2018

Research Execellence Award - Università Commerciale Luigi Bocconi , 2014

Research Execellence Award - Università Commerciale Luigi Bocconi , 2004