FELLOW
Private Banking and Wealth Management

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Biography

SDA Fellow

Degree in Business Administration, Bocconi University, Milan, Italy, 1995
Ph.D. in Banking and finance, Siena University, Italy, 2001
Official Member of MBA Faculty

Full Professor of Financial Institutions Economics, University of Rome "Tor Vergata", Italy

Research Interests: Asset management: Markowitz optimization, Models minimizing estimation errors (Bayesian estimators, resampling, etc.), Market Risk Management: ALM Models, VaR models, Capital Allocation, ALM in Pension Funds

ARTICLES IN SCHOLARLY JOURNALS

CUCURACHI P., POMANTE U.
A modification of the modified Dietz approach
The Journal Of Performance Measurement, 2013, vol.17, no. 4, pp.1-34

CONTRIBUTION TO CHAPTERS, BOOKS OR RESEARCH MONOGRAPHS

POMANTE U.
Market timing with the Black-Litterman model in *Asset Pricing, Real Estate and Public Finance over the Crisis*
Palgrave Macmillan, pp.97-111, 2013

POMANTE U.
La curva dei rendimenti per scadenze in *Economia del mercato mobiliare*
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POMANTE U.
La teoria della selezione di portafoglio di Markowitz in *Economia del mercato mobiliare*
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POMANTE U., SAITA F., ZANOTTI G.
L'utilizzo degli strumenti derivati nella gestione di portafoglio in *Economia del mercato mobiliare*
P. L. Fabrizi (Eds),Egea, pp.587-628, 2011

WORKING PAPERS

CUCURACHI P., POMANTE U.

A modification of the modified Dietz approach

2013