
FELLOW

Audit & Risk Management

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Biography

Lecturer of Banking and Insurance

Degree in Physics, Instituto Tecnológico de Monterrey, Mexico, 1991

Ph.D. in Applied Mathematics, University of Cambridge, 1997

Contract Professor, Department of Finance, Bocconi University, Milan, Italy

Research Interests: Quantitative Finance, Financial Derivatives, Quantitative Risk Management, Counterparty Credit Risk, XVA

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., 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

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., 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 & Regulation, Milano, Italy

Grants & Honors

Rouse Ball Travelling Studentship in Mathematics - University of Cambridge , 1996

Overseas Research Students (ORS) Award - Secretary of State for Education and Science , 1994

Yates-Unilever Scholarship - University of Cambridge , 1992

Robert J Melosh Medal: First Prize for the Best Student Paper on Finite Element Analysis - Duke University
- Fuqua School of Business , 1991
